



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/04/2022 TO 25/04/2022

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	2025	05/05/2022		Bond Future	160.3657	160.3657	160.2798	160.2798	(0.054)	0.0000	0.0000	426
2022/04/25	2025	04/08/2022		Bond Future	160.9367	160.9367	160.8475	160.8475	(0.055)	0.0000	0.0000	6,855
2022/04/25	2025	03/11/2022		Bond Future	163.2812	163.2812	163.1899	163.1899	(0.056)	0.0000	0.0000	0
2022/04/25	2025	02/02/2023		Bond Future	164.3744	164.3744	164.2802	164.2802	(0.057)	0.0000	0.0000	0
2022/04/25	2025	04/05/2023		Bond Future	167.1713	167.1713	167.0749	167.0749	(0.058)	0.0000	0.0000	0
2022/04/25	2029	05/05/2022		Bond Future	117.8580	117.8580	117.5974	117.5974	(0.221)	0.0000	0.0000	2,007
2022/04/25	2029	04/08/2022		Bond Future	119.4792	119.4792	119.2134	119.2134	(0.222)	0.0000	0.0000	3,515

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2029	03/11/2022			Bond Future	119.9808	119.9808	119.7106	119.7106	(0.225)	0.0000	0.0000	0
2022/04/25	2029	02/02/2023			Bond Future	122.0149	122.0149	121.7391	121.7391	(0.226)	0.0000	0.0000	0
2022/04/25	2029	04/05/2023			Bond Future	122.8163	122.8163	122.5353	122.5353	(0.229)	0.0000	0.0000	0
2022/04/25	2030	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2022/04/25	2030	05/05/2022	8.14	Put	Bond Future	9,159.8100	9.1598	9,372.1700	9.3722	2.318	0	0	0
2022/04/25	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,073
2022/04/25	2030	05/05/2022	10.21	Call	Bond Future	1,786.3500	1.7863	1,560.4500	1.5604	(12.646)	0	0	0
2022/04/25	2030	05/05/2022	10.21	Put	Bond Future	115.3500	0.1154	101.8100	0.1018	(11.738)	0	0	0
2022/04/25	2030	05/05/2022	9.95	Call	Bond Future	810.2600	0.8103	614.9800	0.6150	(24.101)	0	0	0
2022/04/25	2030	05/05/2022	9.65	Put	Bond Future	1,278.2100	1.2782	1,406.7800	1.4068	10.059	0	0	5,000
2022/04/25	2030	05/05/2022	8.81	Put	Bond Future	5,478.4400	5.4784	5,690.7900	5.6908	3.876	0	0	0
2022/04/25	2030	05/05/2022	8.89	Put	Bond Future	5,050.5300	5.0505	5,262.8600	5.2629	4.204	0	0	0
2022/04/25	2030	05/05/2022	9.15	Call	Bond Future	1.2600	0.0013	0.1500	0.0002	(88.095)	0	0	7,500
2022/04/25	2030	05/05/2022	9.15	Put	Bond Future	3,677.6700	3.6777	3,888.9200	3.8889	5.744	0	0	0
2022/04/25	2030	05/05/2022			Bond Future	9.8702	92.2168	9.9129	92.0045	0.433	0.0000	0.0000	58,441
2022/04/25	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2022/04/25	2030	05/05/2022	7.73	Put	Bond Future	11,501.1400	11.5011	11,713.5000	11.7135	1.846	0	0	0
2022/04/25	2030	05/05/2022	8.47	Put	Bond Future	7,324.5900	7.3246	7,536.9500	7.5370	2.899	0	0	0
2022/04/25	2030	05/05/2022	11.04	Call	Bond Future	5,588.6600	5.5887	5,376.0200	5.3760	(3.805)	0	0	0
2022/04/25	2030	05/05/2022	11.04	Put	Bond Future	0.3800	0.0004	0.1000	0.0001	(73.684)	0	0	1,800
2022/04/25	2030	05/05/2022	9.95	Put	Bond Future	414.0800	0.4141	431.1600	0.4312	4.125	0	0	1,073
2022/04/25	2030	05/05/2022	10.19	Call	Bond Future	1,702.0600	1.7021	1,476.5400	1.4765	(13.250)	0	0	0
2022/04/25	2030	05/05/2022	10.19	Put	Bond Future	128.2900	0.1283	115.1300	0.1151	(10.258)	0	0	0
2022/04/25	2030	05/05/2022	10.20	Call	Bond Future	1,744.0700	1.7441	1,518.3300	1.5183	(12.943)	0	0	0
2022/04/25	2030	05/05/2022	10.20	Put	Bond Future	121.6700	0.1217	108.2900	0.1083	(10.997)	0	0	200
2022/04/25	2030	05/05/2022	9.35	Call	Bond Future	13.3000	0.0133	3.2300	0.0032	(75.714)	0	0	0
2022/04/25	2030	05/05/2022	9.35	Put	Bond Future	2,649.8400	2.6498	2,852.1300	2.8521	7.634	0	0	1,073
2022/04/25	2030	05/05/2022	9.60	Call	Bond Future	123.1500	0.1231	58.0200	0.0580	(52.887)	0	0	0
2022/04/25	2030	05/05/2022	9.60	Put	Bond Future	1,480.4100	1.4804	1,627.6400	1.6276	9.945	0	0	5,000
2022/04/25	2030	05/05/2022	9.65	Call	Bond Future	174.1100	0.1741	90.3200	0.0903	(48.125)	0	0	0
2022/04/25	2030	05/05/2022	8.81	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	200
2022/04/25	2030	05/05/2022	8.89	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	1,800
2022/04/25	2030	04/08/2022	9.56	Call	Bond Future	608.0100	0.6080	535.1300	0.5351	(11.987)	0	0	0
2022/04/25	2030	04/08/2022	9.56	Put	Bond Future	3,166.9700	3.1670	3,310.5700	3.3106	4.534	0	0	0
2022/04/25	2030	04/08/2022	10.95	Call	Bond Future	4,467.5500	4.4675	4,272.4900	4.2725	(4.366)	0	0	0
2022/04/25	2030	04/08/2022	10.95	Put	Bond Future	428.2200	0.4282	449.6400	0.4496	5.002	0	0	800
2022/04/25	2030	04/08/2022			Bond Future	10.0835	89.4564	10.1286	89.2399	0.448	0.0000	0.0000	90,941
2022/04/25	2030	04/08/2022	9.05	Call	Bond Future	154.8600	0.1549	128.0300	0.1280	(17.325)	0	0	800
2022/04/25	2030	04/08/2022	9.05	Put	Bond Future	5,297.1800	5.2972	5,486.8300	5.4868	3.580	0	0	0
2022/04/25	2030	04/08/2022	9.54	Call	Bond Future	581.0100	0.5810	510.3200	0.5103	(12.167)	0	0	0
2022/04/25	2030	04/08/2022	9.54	Put	Bond Future	3,239.5800	3.2396	3,385.3700	3.3854	4.500	0	0	0
2022/04/25	2030	04/08/2022	9.55	Call	Bond Future	594.4000	0.5944	522.6200	0.5226	(12.076)	0	0	0
2022/04/25	2030	04/08/2022	9.55	Put	Bond Future	3,203.1500	3.2031	3,347.8500	3.3479	4.517	0	0	0
2022/04/25	2030	04/08/2022	8.30	Call	Bond Future	15.7100	0.0157	11.8200	0.0118	(24.761)	0	0	800
2022/04/25	2030	04/08/2022	8.30	Put	Bond Future	9,126.5300	9.1265	9,339.1200	9.3391	2.329	0	0	0
2022/04/25	2030	03/11/2022	10.10	Call	Bond Future	1,728.1500	1.7281	1,614.9000	1.6149	(6.553)	0	0	0
2022/04/25	2030	03/11/2022	10.10	Put	Bond Future	2,545.3100	2.5453	2,652.2100	2.6522	4.200	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2030	03/11/2022			Bond Future	10.2749	90.7399	10.3224	90.5197	0.462	0.0000	0.0000	0
2022/04/25	2030	03/11/2022	10.09	Call	Bond Future	1,706.5700	1.7066	1,594.1400	1.5941	(6.588)	0	0	0
2022/04/25	2030	03/11/2022	10.09	Put	Bond Future	2,570.7400	2.5707	2,678.4600	2.6785	4.190	0	0	0
2022/04/25	2030	03/11/2022	10.08	Call	Bond Future	1,685.4100	1.6854	1,573.8000	1.5738	(6.622)	0	0	0
2022/04/25	2030	03/11/2022	10.08	Put	Bond Future	2,596.6200	2.5966	2,705.1600	2.7052	4.180	0	0	0
2022/04/25	2030	02/02/2023	10.01	Put	Bond Future	3,563.4200	3.5634	3,690.5200	3.6905	3.567	0	0	0
2022/04/25	2030	02/02/2023	9.94	Put	Bond Future	3,761.0200	3.7610	3,893.0300	3.8930	3.510	0	0	102
2022/04/25	2030	02/02/2023	9.99	Call	Bond Future	1,555.9100	1.5559	1,459.7900	1.4598	(6.178)	0	0	0
2022/04/25	2030	02/02/2023	10.00	Call	Bond Future	1,574.2100	1.5742	1,477.3900	1.4774	(6.150)	0	0	0
2022/04/25	2030	02/02/2023	9.20	Call	Bond Future	536.7600	0.5368	490.7700	0.4908	(8.568)	0	0	0
2022/04/25	2030	02/02/2023	9.20	Put	Bond Future	6,351.6700	6.3517	6,530.3000	6.5303	2.812	0	0	0
2022/04/25	2030	02/02/2023	9.66	Call	Bond Future	1,020.7700	1.0208	947.6100	0.9476	(7.167)	0	0	0
2022/04/25	2030	02/02/2023	9.66	Put	Bond Future	4,627.7700	4.6278	4,779.2300	4.7792	3.273	0	0	102
2022/04/25	2030	02/02/2023	9.80	Call	Bond Future	1,230.9400	1.2309	1,148.1300	1.1481	(6.727)	0	0	0
2022/04/25	2030	02/02/2023	8.81	Put	Bond Future	8,034.8200	8.0348	8,230.5700	8.2306	2.436	0	0	0
2022/04/25	2030	02/02/2023			Bond Future	10.4424	88.2545	10.4924	88.0299	0.479	0.0000	0.0000	0
2022/04/25	2030	02/02/2023	10.01	Call	Bond Future	1,592.6500	1.5926	1,495.1300	1.4951	(6.123)	0	0	0
2022/04/25	2030	02/02/2023	9.94	Call	Bond Future	1,465.9700	1.4660	1,373.3600	1.3734	(6.317)	0	0	0
2022/04/25	2030	02/02/2023	9.99	Put	Bond Future	3,619.1800	3.6192	3,747.6800	3.7477	3.551	0	0	0
2022/04/25	2030	02/02/2023	10.00	Put	Bond Future	3,591.2200	3.5912	3,719.0200	3.7190	3.559	0	0	0
2022/04/25	2030	02/02/2023	9.80	Put	Bond Future	4,178.9800	4.1790	4,320.7900	4.3208	3.393	0	0	0
2022/04/25	2030	02/02/2023	8.81	Call	Bond Future	295.3600	0.2954	266.4900	0.2665	(9.775)	0	0	102
2022/04/25	2030	04/05/2023	10.52	Call	Bond Future	2,569.7100	2.5697	2,448.1800	2.4482	(4.729)	0	0	0
2022/04/25	2030	04/05/2023	10.52	Put	Bond Future	3,030.2100	3.0302	3,137.4700	3.1375	3.540	0	0	0
2022/04/25	2030	04/05/2023	10.53	Call	Bond Future	2,591.9800	2.5920	2,469.8700	2.4699	(4.711)	0	0	0
2022/04/25	2030	04/05/2023	10.53	Put	Bond Future	3,008.7600	3.0088	3,115.4400	3.1154	3.546	0	0	0
2022/04/25	2030	04/05/2023			Bond Future	10.6257	89.7412	10.6784	89.5124	0.496	0.0000	0.0000	0
2022/04/25	2030	04/05/2023	10.54	Call	Bond Future	2,614.3500	2.6144	2,491.6500	2.4916	(4.693)	0	0	0
2022/04/25	2030	04/05/2023	10.54	Put	Bond Future	2,987.4400	2.9874	3,093.5300	3.0935	3.551	0	0	0
2022/04/25	2032	05/05/2022	10.29	Put	Bond Future	564.2700	0.5643	617.8900	0.6179	9.503	0	0	0
2022/04/25	2032	05/05/2022	11.18	Call	Bond Future	4,955.4200	4.9554	4,685.4400	4.6854	(5.448)	0	0	0
2022/04/25	2032	05/05/2022	11.18	Put	Bond Future	2.3200	0.0023	1.0000	0.0010	(56.897)	0	0	780
2022/04/25	2032	05/05/2022	10.98	Call	Bond Future	3,917.2300	3.9172	3,644.2500	3.6443	(6.969)	0	0	0
2022/04/25	2032	05/05/2022	10.98	Put	Bond Future	10.6800	0.0107	6.3600	0.0064	(40.449)	0	0	993
2022/04/25	2032	05/05/2022	11.02	Put	Bond Future	7.9600	0.0080	4.4700	0.0045	(43.844)	0	0	0
2022/04/25	2032	05/05/2022	11.03	Call	Bond Future	4,177.2300	4.1772	3,905.2700	3.9053	(6.511)	0	0	0
2022/04/25	2032	05/05/2022	11.03	Put	Bond Future	7.3800	0.0074	4.0800	0.0041	(44.715)	0	0	0
2022/04/25	2032	05/05/2022			Bond Future	10.2621	88.5640	10.3101	88.2953	0.468	0.0000	0.0000	127,729
2022/04/25	2032	05/05/2022	9.58	Call	Bond Future	1.4600	0.0015	0.1500	0.0002	(89.726)	0	0	780
2022/04/25	2032	05/05/2022	9.58	Put	Bond Future	3,941.7700	3.9418	4,209.1200	4.2091	6.782	0	0	0
2022/04/25	2032	05/05/2022	10.18	Call	Bond Future	420.3600	0.4204	257.3500	0.2573	(38.779)	0	0	780
2022/04/25	2032	05/05/2022	10.18	Put	Bond Future	882.4800	0.8825	988.1300	0.9881	11.972	0	0	0
2022/04/25	2032	05/05/2022	10.29	Call	Bond Future	720.6500	0.7206	505.6100	0.5056	(29.840)	0	0	993
2022/04/25	2032	05/05/2022	11.04	Call	Bond Future	4,229.2200	4.2292	3,957.4400	3.9574	(6.426)	0	0	0
2022/04/25	2032	05/05/2022	11.04	Put	Bond Future	6.8500	0.0069	3.7300	0.0037	(45.547)	0	0	0
2022/04/25	2032	05/05/2022	11.02	Call	Bond Future	4,125.2400	4.1252	3,853.0900	3.8531	(6.597)	0	0	0
2022/04/25	2032	04/08/2022	10.20	Put	Bond Future	2,506.0100	2.5060	2,655.6800	2.6557	5.972	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2032	04/08/2022	10.21	Put	Bond Future	2,473.0900	2.4731	2,621.2200	2.6212	5.990	0	0	0
2022/04/25	2032	04/08/2022	10.22	Call	Bond Future	1,147.1200	1.1471	1,020.2600	1.0203	(11.059)	0	0	0
2022/04/25	2032	04/08/2022	9.40	Call	Bond Future	108.9800	0.1090	85.8200	0.0858	(21.252)	0	0	1,300
2022/04/25	2032	04/08/2022	9.40	Put	Bond Future	6,118.2000	6.1182	6,368.4900	6.3685	4.091	0	0	0
2022/04/25	2032	04/08/2022	9.72	Call	Bond Future	320.6300	0.3206	266.9300	0.2669	(16.748)	0	0	800
2022/04/25	2032	04/08/2022	9.72	Put	Bond Future	4,450.7800	4.4508	4,670.5300	4.6705	4.937	0	0	0
2022/04/25	2032	04/08/2022	8.97	Call	Bond Future	25.5600	0.0256	18.8500	0.0189	(26.252)	0	0	800
2022/04/25	2032	04/08/2022	8.97	Put	Bond Future	8,641.1600	8.6412	8,907.9000	8.9079	3.087	0	0	0
2022/04/25	2032	04/08/2022			Bond Future	10.4552	89.7599	10.5055	89.4865	0.481	0.0000	0.0000	67,825
2022/04/25	2032	04/08/2022	11.60	Call	Bond Future	6,228.3400	6.2283	5,971.6200	5.9716	(4.122)	0	0	0
2022/04/25	2032	04/08/2022	11.60	Put	Bond Future	280.5000	0.2805	297.2300	0.2972	5.964	0	0	800
2022/04/25	2032	04/08/2022	11.89	Call	Bond Future	7,536.9400	7.5369	7,272.6600	7.2727	(3.506)	0	0	0
2022/04/25	2032	04/08/2022	11.89	Put	Bond Future	169.8500	0.1698	179.0200	0.1790	5.399	0	0	0
2022/04/25	2032	04/08/2022	10.20	Call	Bond Future	1,101.2700	1.1013	977.4900	0.9775	(11.240)	0	0	0
2022/04/25	2032	04/08/2022	10.21	Call	Bond Future	1,123.9700	1.1240	998.6500	0.9986	(11.150)	0	0	0
2022/04/25	2032	04/08/2022	10.22	Put	Bond Future	2,440.6700	2.4407	2,587.2600	2.5873	6.006	0	0	0
2022/04/25	2032	04/08/2022	10.10	Call	Bond Future	888.1700	0.8882	779.8100	0.7798	(12.200)	0	0	1,300
2022/04/25	2032	04/08/2022	10.10	Put	Bond Future	2,851.6900	2.8517	3,016.7800	3.0168	5.789	0	0	0
2022/04/25	2032	03/11/2022	10.56	Put	Bond Future	2,533.8600	2.5339	2,661.9400	2.6619	5.055	0	0	180
2022/04/25	2032	03/11/2022	10.11	Put	Bond Future	3,951.0600	3.9511	4,128.7900	4.1288	4.498	0	0	454
2022/04/25	2032	03/11/2022	10.16	Call	Bond Future	1,189.5200	1.1895	1,083.7100	1.0837	(8.895)	0	0	0
2022/04/25	2032	03/11/2022	10.16	Put	Bond Future	3,771.8600	3.7719	3,943.9700	3.9440	4.563	0	0	180
2022/04/25	2032	03/11/2022	9.36	Call	Bond Future	250.8700	0.2509	216.9600	0.2170	(13.517)	0	0	454
2022/04/25	2032	03/11/2022	9.36	Put	Bond Future	7,386.0600	7.3861	7,630.0700	7.6301	3.304	0	0	0
2022/04/25	2032	03/11/2022	9.46	Put	Bond Future	6,858.2700	6.8583	7,096.1600	7.0962	3.469	0	0	0
2022/04/25	2032	03/11/2022	9.92	Call	Bond Future	770.3300	0.7703	691.0500	0.6911	(10.292)	0	0	750
2022/04/25	2032	03/11/2022	9.92	Put	Bond Future	4,687.1400	4.6871	4,885.7800	4.8858	4.238	0	0	0
2022/04/25	2032	03/11/2022	9.31	Put	Bond Future	7,655.3900	7.6554	7,902.1900	7.9022	3.224	0	0	0
2022/04/25	2032	03/11/2022			Bond Future	10.6383	86.8961	10.6909	86.6182	0.495	0.0000	0.0000	0
2022/04/25	2032	03/11/2022	10.67	Call	Bond Future	2,418.0500	2.4181	2,256.8400	2.2568	(6.667)	0	0	750
2022/04/25	2032	03/11/2022	10.67	Put	Bond Future	2,250.4000	2.2504	2,367.1100	2.3671	5.186	0	0	0
2022/04/25	2032	03/11/2022	11.55	Call	Bond Future	5,493.1800	5.4932	5,262.7100	5.2627	(4.196)	0	0	0
2022/04/25	2032	03/11/2022	11.55	Put	Bond Future	841.4400	0.8414	888.8900	0.8889	5.639	0	0	500
2022/04/25	2032	03/11/2022	12.30	Call	Bond Future	8,600.9400	8.6009	8,342.8200	8.3428	(3.001)	0	0	0
2022/04/25	2032	03/11/2022	12.30	Put	Bond Future	371.9000	0.3719	391.7000	0.3917	5.324	0	0	750
2022/04/25	2032	03/11/2022	10.49	Call	Bond Future	1,937.5300	1.9375	1,795.1400	1.7951	(7.349)	0	0	0
2022/04/25	2032	03/11/2022	10.49	Put	Bond Future	2,727.3700	2.7274	2,862.9000	2.8629	4.969	0	0	454
2022/04/25	2032	03/11/2022	10.56	Call	Bond Future	2,118.0500	2.1181	1,968.2100	1.9682	(7.074)	0	0	0
2022/04/25	2032	03/11/2022	10.66	Call	Bond Future	2,390.0800	2.3901	2,229.8700	2.2299	(6.703)	0	0	0
2022/04/25	2032	03/11/2022	10.66	Put	Bond Future	2,275.2500	2.2753	2,392.9600	2.3930	5.173	0	0	0
2022/04/25	2032	03/11/2022	10.11	Call	Bond Future	1,092.8800	1.0929	992.6900	0.9927	(9.168)	0	0	0
2022/04/25	2032	03/11/2022	10.21	Call	Bond Future	1,291.0600	1.2911	1,179.6100	1.1796	(8.632)	0	0	500
2022/04/25	2032	03/11/2022	10.21	Put	Bond Future	3,598.6800	3.5987	3,765.1500	3.7651	4.626	0	0	0
2022/04/25	2032	03/11/2022	9.46	Call	Bond Future	308.7600	0.3088	268.7300	0.2687	(12.965)	0	0	500
2022/04/25	2032	03/11/2022	9.31	Call	Bond Future	225.5300	0.2255	194.4100	0.1944	(13.799)	0	0	180
2022/04/25	2032	02/02/2023	10.67	Call	Bond Future	2,450.7100	2.4507	2,303.2600	2.3033	(6.017)	0	0	750
2022/04/25	2032	02/02/2023	10.67	Put	Bond Future	3,109.0500	3.1090	3,244.9500	3.2450	4.371	0	0	0
2022/04/25	2032	02/02/2023	11.69	Call	Bond Future	5,716.3100	5.7163	5,495.5000	5.4955	(3.863)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2032	02/02/2023	11.69	Put	Bond Future	1,272.5800	1.2726	1,335.1200	1.3351	4.914	0	0	0
2022/04/25	2032	02/02/2023	10.40	Call	Bond Future	1,816.2900	1.8163	1,693.0600	1.6931	(6.785)	0	0	0
2022/04/25	2032	02/02/2023	10.40	Put	Bond Future	3,896.1400	3.8961	4,056.2600	4.0563	4.110	0	0	0
2022/04/25	2032	02/02/2023	10.50	Call	Bond Future	2,041.3900	2.0414	1,909.0600	1.9091	(6.482)	0	0	0
2022/04/25	2032	02/02/2023	10.50	Put	Bond Future	3,591.1600	3.5912	3,742.1800	3.7422	4.205	0	0	454
2022/04/25	2032	02/02/2023	10.22	Call	Bond Future	1,447.5500	1.4475	1,340.8000	1.3408	(7.375)	0	0	500
2022/04/25	2032	02/02/2023	10.22	Put	Bond Future	4,492.3100	4.4923	4,668.9100	4.6689	3.931	0	0	0
2022/04/25	2032	02/02/2023	9.47	Call	Bond Future	451.7800	0.4518	405.3000	0.4053	(10.288)	0	0	500
2022/04/25	2032	02/02/2023	9.47	Put	Bond Future	7,670.9300	7.6709	7,907.8000	7.9078	3.088	0	0	0
2022/04/25	2032	02/02/2023	9.92	Call	Bond Future	935.3700	0.9354	855.6800	0.8557	(8.520)	0	0	750
2022/04/25	2032	02/02/2023	9.92	Put	Bond Future	5,619.6600	5.6197	5,823.3200	5.8233	3.624	0	0	0
2022/04/25	2032	02/02/2023			Bond Future	10.7970	88.3536	10.8521	88.0702	0.510	0.0000	0.0000	0
2022/04/25	2032	02/02/2023	12.75	Call	Bond Future	9,853.1100	9.8531	9,594.8700	9.5949	(2.621)	0	0	0
2022/04/25	2032	02/02/2023	12.75	Put	Bond Future	526.1700	0.5262	551.2800	0.5513	4.772	0	0	750
2022/04/25	2032	02/02/2023	11.84	Call	Bond Future	6,278.9600	6.2790	6,050.7200	6.0507	(3.635)	0	0	0
2022/04/25	2032	02/02/2023	11.84	Put	Bond Future	1,119.1700	1.1192	1,174.2800	1.1743	4.924	0	0	500
2022/04/25	2032	02/02/2023	10.39	Call	Bond Future	1,794.7700	1.7948	1,672.4500	1.6725	(6.815)	0	0	0
2022/04/25	2032	02/02/2023	10.39	Put	Bond Future	3,927.8600	3.9279	4,088.8900	4.0889	4.100	0	0	0
2022/04/25	2032	02/02/2023	10.16	Call	Bond Future	1,333.9900	1.3340	1,232.7500	1.2328	(7.589)	0	0	0
2022/04/25	2032	02/02/2023	10.16	Put	Bond Future	4,703.5000	4.7035	4,885.6100	4.8856	3.872	0	0	454
2022/04/25	2032	02/02/2023	10.38	Call	Bond Future	1,773.1000	1.7731	1,651.6900	1.6517	(6.847)	0	0	0
2022/04/25	2032	02/02/2023	10.38	Put	Bond Future	3,959.4700	3.9595	4,121.4100	4.1214	4.090	0	0	0
2022/04/25	2032	02/02/2023	9.31	Call	Bond Future	342.7600	0.3428	305.3500	0.3054	(10.914)	0	0	454
2022/04/25	2032	02/02/2023	9.31	Put	Bond Future	8,485.6600	8.4857	8,731.6000	8.7316	2.898	0	0	0
2022/04/25	2032	04/05/2023	10.89	Call	Bond Future	2,925.8900	2.9259	2,771.7600	2.7718	(5.268)	0	0	0
2022/04/25	2032	04/05/2023	10.89	Put	Bond Future	3,300.1800	3.3002	3,434.5300	3.4345	4.071	0	0	0
2022/04/25	2032	04/05/2023			Bond Future	10.9644	85.6851	11.0220	85.3966	0.526	0.0000	0.0000	0
2022/04/25	2032	04/05/2023	10.87	Call	Bond Future	2,875.2500	2.8752	2,722.6400	2.7226	(5.308)	0	0	0
2022/04/25	2032	04/05/2023	10.87	Put	Bond Future	3,350.5200	3.3505	3,486.3900	3.4864	4.055	0	0	0
2022/04/25	2032	04/05/2023	10.88	Call	Bond Future	2,900.5100	2.9005	2,747.1400	2.7471	(5.288)	0	0	0
2022/04/25	2032	04/05/2023	10.88	Put	Bond Future	3,325.2700	3.3253	3,460.3800	3.4604	4.063	0	0	0
2022/04/25	2033	05/05/2022			Bond Future	113.8314	113.8314	113.8241	113.8241	(0.006)	0.0000	0.0000	503
2022/04/25	2033	04/08/2022			Bond Future	115.3972	115.3972	115.3883	115.3883	(0.008)	0.0000	0.0000	7,302
2022/04/25	2033	03/11/2022			Bond Future	115.7554	115.7554	115.7461	115.7461	(0.008)	0.0000	0.0000	0
2022/04/25	2033	02/02/2023			Bond Future	117.7177	117.7177	117.7072	117.7072	(0.009)	0.0000	0.0000	0
2022/04/25	2033	04/05/2023			Bond Future	118.3608	118.3608	118.3498	118.3498	(0.009)	0.0000	0.0000	0
2022/04/25	2037	05/05/2022	11.82	Call	Bond Future	6,395.0200	6.3950	6,055.2800	6.0553	(5.313)	0	0	0
2022/04/25	2037	05/05/2022	11.83	Call	Bond Future	6,451.7600	6.4518	6,112.0700	6.1121	(5.265)	0	0	0
2022/04/25	2037	05/05/2022	11.84	Put	Bond Future	0.9000	0.0009	0.3200	0.0003	(64.444)	0	0	0
2022/04/25	2037	05/05/2022			Bond Future	10.7606	85.7770	10.8137	85.4379	0.494	0.0000	0.0000	49,256
2022/04/25	2037	05/05/2022	11.82	Put	Bond Future	1.0600	0.0011	0.3900	0.0004	(63.208)	0	0	0
2022/04/25	2037	05/05/2022	11.83	Put	Bond Future	0.9800	0.0010	0.3600	0.0004	(63.265)	0	0	0
2022/04/25	2037	05/05/2022	11.84	Call	Bond Future	6,508.4400	6.5084	6,168.7900	6.1688	(5.219)	0	0	0
2022/04/25	2037	04/08/2022	11.95	Call	Bond Future	6,368.9500	6.3689	6,054.3700	6.0544	(4.939)	0	0	0
2022/04/25	2037	04/08/2022	11.95	Put	Bond Future	425.9100	0.4259	456.1500	0.4562	7.100	0	0	1,050
2022/04/25	2037	04/08/2022	10.91	Put	Bond Future	2,123.7600	2.1238	2,273.0900	2.2731	7.031	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2037	04/08/2022	10.89	Call	Bond Future	1,856.5900	1.8566	1,664.6700	1.6647	(10.337)	0	0	0
2022/04/25	2037	04/08/2022	10.89	Put	Bond Future	2,185.9900	2.1860	2,338.8900	2.3389	6.995	0	0	0
2022/04/25	2037	04/08/2022	10.90	Call	Bond Future	1,887.9900	1.8880	1,694.2800	1.6943	(10.260)	0	0	0
2022/04/25	2037	04/08/2022			Bond Future	10.9427	82.6792	10.9981	82.3343	0.507	0.0000	0.0000	104,462
2022/04/25	2037	04/08/2022	10.91	Call	Bond Future	1,919.6700	1.9197	1,724.1800	1.7242	(10.184)	0	0	0
2022/04/25	2037	04/08/2022	11.21	Call	Bond Future	2,989.3500	2.9894	2,745.2200	2.7452	(8.167)	0	0	1,050
2022/04/25	2037	04/08/2022	11.21	Put	Bond Future	1,346.9700	1.3470	1,447.6600	1.4477	7.475	0	0	0
2022/04/25	2037	04/08/2022	11.42	Call	Bond Future	3,870.1700	3.8702	3,598.8000	3.5988	(7.012)	0	0	0
2022/04/25	2037	04/08/2022	11.42	Put	Bond Future	971.4100	0.9714	1,044.8600	1.0449	7.561	0	0	50
2022/04/25	2037	04/08/2022	10.10	Call	Bond Future	253.6800	0.2537	203.6800	0.2037	(19.710)	0	0	50
2022/04/25	2037	04/08/2022	10.10	Put	Bond Future	5,764.6300	5.7646	6,059.4500	6.0595	5.114	0	0	0
2022/04/25	2037	04/08/2022	10.90	Put	Bond Future	2,154.7000	2.1547	2,305.8100	2.3058	7.013	0	0	50
2022/04/25	2037	03/11/2022	11.32	Call	Bond Future	3,500.4700	3.5005	3,275.8900	3.2759	(6.416)	0	0	0
2022/04/25	2037	03/11/2022	11.30	Put	Bond Future	2,249.9500	2.2500	2,377.9800	2.3780	5.690	0	0	0
2022/04/25	2037	03/11/2022	11.31	Call	Bond Future	3,464.1000	3.4641	3,240.6500	3.2406	(6.450)	0	0	0
2022/04/25	2037	03/11/2022	11.31	Put	Bond Future	2,226.8100	2.2268	2,353.6800	2.3537	5.697	0	0	0
2022/04/25	2037	03/11/2022			Bond Future	11.1047	83.8658	11.1623	83.5154	0.519	0.0000	0.0000	0
2022/04/25	2037	03/11/2022	11.32	Put	Bond Future	2,203.6400	2.2036	2,329.3800	2.3294	5.706	0	0	0
2022/04/25	2037	03/11/2022	11.30	Call	Bond Future	3,427.6300	3.4276	3,205.3400	3.2053	(6.485)	0	0	0
2022/04/25	2037	02/02/2023	11.03	Call	Bond Future	2,590.8400	2.5908	2,415.4200	2.4154	(6.771)	0	0	0
2022/04/25	2037	02/02/2023	11.03	Put	Bond Future	3,910.7800	3.9108	4,092.2600	4.0923	4.641	0	0	0
2022/04/25	2037	02/02/2023	11.04	Call	Bond Future	2,618.8500	2.6188	2,442.3100	2.4423	(6.741)	0	0	0
2022/04/25	2037	02/02/2023	11.04	Put	Bond Future	3,877.7500	3.8777	4,058.1100	4.0581	4.651	0	0	0
2022/04/25	2037	02/02/2023			Bond Future	11.2487	81.0155	11.3088	80.6586	0.534	0.0000	0.0000	0
2022/04/25	2037	02/02/2023	11.05	Call	Bond Future	2,647.0200	2.6470	2,469.3600	2.4694	(6.712)	0	0	0
2022/04/25	2037	02/02/2023	11.05	Put	Bond Future	3,844.9500	3.8450	4,024.1900	4.0242	4.662	0	0	0
2022/04/25	2037	04/05/2023	11.30	Call	Bond Future	3,326.1000	3.3261	3,134.6000	3.1346	(5.757)	0	0	0
2022/04/25	2037	04/05/2023	11.30	Put	Bond Future	3,916.7500	3.9168	4,088.5100	4.0885	4.385	0	0	0
2022/04/25	2037	04/05/2023	11.31	Call	Bond Future	3,355.1800	3.3552	3,162.7200	3.1627	(5.736)	0	0	0
2022/04/25	2037	04/05/2023	11.31	Put	Bond Future	3,886.8700	3.8869	4,057.6700	4.0577	4.394	0	0	0
2022/04/25	2037	04/05/2023			Bond Future	11.4007	82.3811	11.4631	82.0179	0.548	0.0000	0.0000	0
2022/04/25	2037	04/05/2023	11.32	Call	Bond Future	3,384.3800	3.3844	3,190.9600	3.1910	(5.715)	0	0	0
2022/04/25	2037	04/05/2023	11.32	Put	Bond Future	3,857.1700	3.8572	4,027.0100	4.0270	4.403	0	0	0
2022/04/25	2038	05/05/2022			Bond Future	130.4326	130.4326	130.6035	130.6035	0.131	0.0000	0.0000	1,780
2022/04/25	2038	04/08/2022			Bond Future	130.3876	130.3876	130.5590	130.5590	0.131	0.0000	0.0000	5,706
2022/04/25	2038	03/11/2022			Bond Future	132.2873	132.2873	132.4605	132.4605	0.131	0.0000	0.0000	0
2022/04/25	2038	02/02/2023			Bond Future	132.6463	132.6463	132.8216	132.8216	0.132	0.0000	0.0000	0
2022/04/25	2038	04/05/2023			Bond Future	134.9042	134.9042	135.0819	135.0819	0.132	0.0000	0.0000	0
2022/04/25	2040	05/05/2022	10.57	Call	Bond Future	137.9000	0.1379	43.7000	0.0437	(68.310)	0	0	1,200
2022/04/25	2040	05/05/2022	10.57	Put	Bond Future	2,210.1600	2.2102	2,653.7500	2.6538	20.070	0	0	0
2022/04/25	2040	05/05/2022	11.91	Put	Bond Future	1.5200	0.0015	0.7900	0.0008	(48.026)	0	0	0
2022/04/25	2040	05/05/2022	11.92	Call	Bond Future	6,822.6300	6.8226	6,284.1600	6.2842	(7.892)	0	0	0
2022/04/25	2040	05/05/2022	11.92	Put	Bond Future	1.4000	0.0014	0.7200	0.0007	(48.571)	0	0	0
2022/04/25	2040	05/05/2022	13.04	Call	Bond Future	13,154.5100	13.1545	12,616.7200	12.6167	(4.088)	0	0	0
2022/04/25	2040	05/05/2022	13.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,200
2022/04/25	2040	05/05/2022			Bond Future	10.8647	87.8995	10.9431	87.3617	0.721	0.0000	0.0000	25,081

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2040	05/05/2022	9.82	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,200
2022/04/25	2040	05/05/2022	9.82	Put	Bond Future	7,711.1900	7.7112	8,248.9700	8.2490	6.974	0	0	0
2022/04/25	2040	05/05/2022	11.90	Call	Bond Future	6,701.7400	6.7017	6,163.1700	6.1632	(8.036)	0	0	0
2022/04/25	2040	05/05/2022	11.90	Put	Bond Future	1.6500	0.0017	0.8700	0.0009	(47.273)	0	0	0
2022/04/25	2040	05/05/2022	11.91	Call	Bond Future	6,762.2200	6.7622	6,223.7000	6.2237	(7.964)	0	0	0
2022/04/25	2040	04/08/2022	11.05	Call	Bond Future	2,239.3600	2.2394	1,935.6100	1.9356	(13.564)	0	0	0
2022/04/25	2040	04/08/2022	11.05	Put	Bond Future	2,178.5500	2.1785	2,421.0500	2.4210	11.131	0	0	0
2022/04/25	2040	04/08/2022	12.24	Put	Bond Future	355.4400	0.3554	399.8700	0.3999	12.500	0	0	460
2022/04/25	2040	04/08/2022	9.70	Put	Bond Future	9,870.0000	9.8700	10,399.9200	10.3999	5.369	0	0	0
2022/04/25	2040	04/08/2022			Bond Future	11.0410	84.5800	11.1226	84.0338	0.740	0.0000	0.0000	101,835
2022/04/25	2040	04/08/2022	11.04	Call	Bond Future	2,203.9900	2.2040	1,902.9600	1.9030	(13.658)	0	0	0
2022/04/25	2040	04/08/2022	11.04	Put	Bond Future	2,210.3700	2.2104	2,455.5900	2.4556	11.094	0	0	0
2022/04/25	2040	04/08/2022	12.24	Call	Bond Future	7,847.3400	7.8473	7,345.5200	7.3455	(6.395)	0	0	0
2022/04/25	2040	04/08/2022	9.70	Call	Bond Future	48.4300	0.0484	32.1000	0.0321	(33.719)	0	0	460
2022/04/25	2040	04/08/2022	10.70	Call	Bond Future	1,176.5900	1.1766	972.4400	0.9724	(17.351)	0	0	460
2022/04/25	2040	04/08/2022	10.70	Put	Bond Future	3,518.2200	3.5182	3,860.3200	3.8603	9.724	0	0	0
2022/04/25	2040	04/08/2022	11.03	Call	Bond Future	2,168.9000	2.1689	1,870.6100	1.8706	(13.753)	0	0	0
2022/04/25	2040	04/08/2022	11.03	Put	Bond Future	2,242.5600	2.2426	2,490.5200	2.4905	11.057	0	0	0
2022/04/25	2040	03/11/2022	11.39	Call	Bond Future	3,638.9700	3.6390	3,300.5300	3.3005	(9.300)	0	0	0
2022/04/25	2040	03/11/2022	11.40	Call	Bond Future	3,677.0000	3.6770	3,336.7000	3.3367	(9.255)	0	0	0
2022/04/25	2040	03/11/2022	11.41	Put	Bond Future	2,336.5300	2.3365	2,548.9200	2.5489	9.090	0	0	0
2022/04/25	2040	03/11/2022			Bond Future	11.1975	85.7939	11.2823	85.2393	0.757	0.0000	0.0000	0
2022/04/25	2040	03/11/2022	11.39	Put	Bond Future	2,388.5100	2.3885	2,604.6100	2.6046	9.047	0	0	0
2022/04/25	2040	03/11/2022	11.40	Put	Bond Future	2,362.4000	2.3624	2,576.6400	2.5766	9.069	0	0	0
2022/04/25	2040	03/11/2022	11.41	Call	Bond Future	3,715.2000	3.7152	3,373.0500	3.3731	(9.209)	0	0	0
2022/04/25	2040	02/02/2023	11.12	Call	Bond Future	2,828.2200	2.8282	2,559.9300	2.5599	(9.486)	0	0	0
2022/04/25	2040	02/02/2023	11.12	Put	Bond Future	4,242.2200	4.2422	4,538.5200	4.5385	6.985	0	0	0
2022/04/25	2040	02/02/2023			Bond Future	11.3368	82.7258	11.4250	82.1612	0.778	0.0000	0.0000	0
2022/04/25	2040	02/02/2023	11.10	Call	Bond Future	2,768.4400	2.7684	2,503.6500	2.5037	(9.565)	0	0	0
2022/04/25	2040	02/02/2023	11.10	Put	Bond Future	4,314.7700	4.3148	4,614.5700	4.6146	6.948	0	0	0
2022/04/25	2040	02/02/2023	11.11	Call	Bond Future	2,798.2500	2.7982	2,531.7100	2.5317	(9.525)	0	0	0
2022/04/25	2040	02/02/2023	11.11	Put	Bond Future	4,278.3700	4.2784	4,576.4200	4.5764	6.966	0	0	0
2022/04/25	2040	04/05/2023	11.43	Call	Bond Future	3,767.7900	3.7678	3,466.1200	3.4661	(8.007)	0	0	0
2022/04/25	2040	04/05/2023	11.43	Put	Bond Future	4,104.0800	4.1041	4,376.8300	4.3768	6.646	0	0	0
2022/04/25	2040	04/05/2023			Bond Future	11.4832	84.1205	11.5748	83.5460	0.798	0.0000	0.0000	0
2022/04/25	2040	04/05/2023	11.41	Call	Bond Future	3,703.8300	3.7038	3,405.1800	3.4052	(8.063)	0	0	0
2022/04/25	2040	04/05/2023	11.41	Put	Bond Future	4,167.1300	4.1671	4,442.9000	4.4429	6.618	0	0	0
2022/04/25	2040	04/05/2023	11.42	Call	Bond Future	3,735.7500	3.7357	3,435.5900	3.4356	(8.035)	0	0	0
2022/04/25	2040	04/05/2023	11.42	Put	Bond Future	4,135.5000	4.1355	4,409.7600	4.4098	6.632	0	0	0
2022/04/25	2044	05/05/2022	11.91	Call	Bond Future	6,710.4300	6.7104	6,194.9200	6.1949	(7.682)	0	0	0
2022/04/25	2044	05/05/2022	11.91	Put	Bond Future	1.4600	0.0015	0.7300	0.0007	(50.000)	0	0	0
2022/04/25	2044	05/05/2022	11.92	Call	Bond Future	6,771.4000	6.7714	6,255.9400	6.2559	(7.612)	0	0	0
2022/04/25	2044	05/05/2022	11.92	Put	Bond Future	1.3500	0.0014	0.6700	0.0007	(50.370)	0	0	0
2022/04/25	2044	05/05/2022			Bond Future	10.8884	84.6869	10.9618	84.1721	0.674	0.0000	0.0000	36,419
2022/04/25	2044	05/05/2022	11.93	Call	Bond Future	6,832.2900	6.8323	6,316.8700	6.3169	(7.544)	0	0	0
2022/04/25	2044	05/05/2022	11.93	Put	Bond Future	1.2500	0.0013	0.6100	0.0006	(51.200)	0	0	0
2022/04/25	2044	04/08/2022	11.08	Call	Bond Future	2,338.1800	2.3382	2,040.3400	2.0403	(12.738)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	2044	04/08/2022	11.08	Put	Bond Future	2,167.5400	2.1675	2,392.5600	2.3926	10.381	0	0	0
2022/04/25	2044	04/08/2022	11.09	Call	Bond Future	2,374.8500	2.3749	2,074.4300	2.0744	(12.650)	0	0	0
2022/04/25	2044	04/08/2022	11.09	Put	Bond Future	2,135.7900	2.1358	2,358.2300	2.3582	10.415	0	0	0
2022/04/25	2044	04/08/2022			Bond Future	11.0551	81.4492	11.1316	80.9263	0.692	0.0000	0.0000	58,193
2022/04/25	2044	04/08/2022	11.10	Call	Bond Future	2,411.9700	2.4120	2,108.9900	2.1090	(12.562)	0	0	0
2022/04/25	2044	04/08/2022	11.10	Put	Bond Future	2,104.5900	2.1046	2,324.4700	2.3245	10.448	0	0	0
2022/04/25	2044	03/11/2022	11.40	Put	Bond Future	2,414.5100	2.4145	2,618.1000	2.6181	8.432	0	0	0
2022/04/25	2044	03/11/2022	11.41	Call	Bond Future	3,760.5500	3.7606	3,431.5000	3.4315	(8.750)	0	0	0
2022/04/25	2044	03/11/2022	11.41	Put	Bond Future	2,388.0400	2.3880	2,589.8500	2.5899	8.451	0	0	0
2022/04/25	2044	03/11/2022			Bond Future	11.2028	82.6182	11.2822	82.0873	0.709	0.0000	0.0000	0
2022/04/25	2044	03/11/2022	11.39	Call	Bond Future	3,683.1800	3.6832	3,357.7000	3.3577	(8.837)	0	0	0
2022/04/25	2044	03/11/2022	11.39	Put	Bond Future	2,441.4600	2.4415	2,646.8400	2.6468	8.412	0	0	0
2022/04/25	2044	03/11/2022	11.40	Call	Bond Future	3,721.6700	3.7217	3,394.4000	3.3944	(8.794)	0	0	0
2022/04/25	2044	02/02/2023	11.14	Call	Bond Future	2,943.7800	2.9438	2,681.2500	2.6813	(8.918)	0	0	0
2022/04/25	2044	02/02/2023	11.14	Put	Bond Future	4,238.9300	4.2389	4,516.8400	4.5168	6.556	0	0	0
2022/04/25	2044	02/02/2023	11.15	Call	Bond Future	2,975.1000	2.9751	2,710.8900	2.7109	(8.881)	0	0	0
2022/04/25	2044	02/02/2023	11.15	Put	Bond Future	4,202.6500	4.2026	4,478.8800	4.4789	6.573	0	0	0
2022/04/25	2044	02/02/2023			Bond Future	11.3340	79.6220	11.4166	79.0816	0.728	0.0000	0.0000	0
2022/04/25	2044	02/02/2023	11.16	Call	Bond Future	3,006.5900	3.0066	2,740.6900	2.7407	(8.844)	0	0	0
2022/04/25	2044	02/02/2023	11.16	Put	Bond Future	4,166.6300	4.1666	4,441.1700	4.4412	6.589	0	0	0
2022/04/25	2044	04/05/2023	11.41	Call	Bond Future	3,804.4400	3.8044	3,514.8700	3.5149	(7.611)	0	0	0
2022/04/25	2044	04/05/2023	11.41	Put	Bond Future	4,202.5100	4.2025	4,462.8300	4.4628	6.194	0	0	0
2022/04/25	2044	04/05/2023	11.42	Call	Bond Future	3,837.3700	3.8374	3,546.3400	3.5463	(7.584)	0	0	0
2022/04/25	2044	04/05/2023	11.42	Put	Bond Future	4,170.4000	4.1704	4,429.2600	4.4293	6.207	0	0	0
2022/04/25	2044	04/05/2023			Bond Future	11.4714	80.9645	11.5571	80.4146	0.747	0.0000	0.0000	0
2022/04/25	2044	04/05/2023	11.43	Call	Bond Future	3,870.1000	3.8701	3,577.6200	3.5776	(7.557)	0	0	0
2022/04/25	2044	04/05/2023	11.43	Put	Bond Future	4,138.1800	4.1382	4,395.5900	4.3956	6.220	0	0	0
2022/04/25	2046	05/05/2022			Bond Future	118.8379	118.8379	118.8427	118.8427	0.004	0.0000	0.0000	6,004
2022/04/25	2046	04/08/2022			Bond Future	120.4725	120.4725	120.4758	120.4758	0.003	0.0000	0.0000	15,759
2022/04/25	2046	03/11/2022			Bond Future	120.2811	120.2811	120.2837	120.2837	0.002	0.0000	0.0000	1,566
2022/04/25	2046	02/02/2023			Bond Future	122.3212	122.3212	122.3229	122.3229	0.001	0.0000	0.0000	0
2022/04/25	2046	04/05/2023			Bond Future	122.4007	122.4007	122.4019	122.4019	0.001	0.0000	0.0000	0
2022/04/25	2050	05/05/2022			Bond Future	123.1377	123.1377	123.1427	123.1427	0.004	0.0000	0.0000	1,276
2022/04/25	2050	04/08/2022			Bond Future	122.7858	122.7858	122.7891	122.7891	0.003	0.0000	0.0000	10,043
2022/04/25	2050	03/11/2022			Bond Future	124.5746	124.5746	124.5774	124.5774	0.002	0.0000	0.0000	0
2022/04/25	2050	02/02/2023			Bond Future	124.5940	124.5940	124.5960	124.5960	0.002	0.0000	0.0000	0
2022/04/25	2050	04/05/2023			Bond Future	126.7147	126.7147	126.7161	126.7161	0.001	0.0000	0.0000	0
2022/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	AL37	05/05/2022			Index Future	816.9310	816.9310	817.4560	817.4560	0.064	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	AL37	04/08/2022			Index Future	827.8560	827.8560	828.3540	828.3540	0.060	0.0000	0.0000	0
2022/04/25	AL37	03/11/2022			Index Future	839.8390	839.8390	840.3310	840.3310	0.059	0.0000	0.0000	0
2022/04/25	AL37	02/02/2023			Index Future	853.8760	853.8760	854.3540	854.3540	0.056	0.0000	0.0000	0
2022/04/25	AL37	04/05/2023			Index Future	868.2030	868.2030	868.6790	868.6790	0.055	0.0000	0.0000	0
2022/04/25	AL7T	05/05/2022			Index Future	930.3060	930.3060	928.1260	928.1260	(0.234)	0.0000	0.0000	0
2022/04/25	AL7T	04/08/2022			Index Future	942.7470	942.7470	940.5000	940.5000	(0.238)	0.0000	0.0000	0
2022/04/25	AL7T	03/11/2022			Index Future	956.3930	956.3930	954.0980	954.0980	(0.240)	0.0000	0.0000	0
2022/04/25	AL7T	02/02/2023			Index Future	972.3780	972.3780	970.0200	970.0200	(0.242)	0.0000	0.0000	0
2022/04/25	AL7T	04/05/2023			Index Future	988.6940	988.6940	986.2840	986.2840	(0.244)	0.0000	0.0000	0
2022/04/25	ALBI	05/05/2022			Index Future	830.6400	830.6400	828.2910	828.2910	(0.283)	0.0000	0.0000	73
2022/04/25	ALBI	04/08/2022			Index Future	841.7480	841.7480	839.3340	839.3340	(0.287)	0.0000	0.0000	126
2022/04/25	ALBI	03/11/2022			Index Future	853.9320	853.9320	851.4690	851.4690	(0.288)	0.0000	0.0000	0
2022/04/25	ALBI	02/02/2023			Index Future	868.2050	868.2050	865.6780	865.6780	(0.291)	0.0000	0.0000	0
2022/04/25	ALBI	04/05/2023			Index Future	882.7720	882.7720	880.1930	880.1930	(0.292)	0.0000	0.0000	0
2022/04/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2022/04/25	ES33	05/05/2022			Bond Future	11.5456	75.8823	11.5883	75.6649	0.370	0.0000	0.0000	0
2022/04/25	ES33	04/08/2022			Bond Future	11.7681	76.9261	11.8128	76.7047	0.380	0.0000	0.0000	350
2022/04/25	ES33	03/11/2022			Bond Future	11.9834	74.2649	12.0301	74.0398	0.390	0.0000	0.0000	0
2022/04/25	ES33	02/02/2023			Bond Future	12.1817	75.5276	12.2306	75.2981	0.401	0.0000	0.0000	0
2022/04/25	ES33	04/05/2023			Bond Future	12.3845	73.0278	12.4355	72.7941	0.412	0.0000	0.0000	0
2022/04/25	ES42	05/05/2022			Bond Future	11.9277	74.4479	12.0057	73.9880	0.655	0.0000	0.0000	0
2022/04/25	ES42	04/08/2022			Bond Future	12.1292	75.4719	12.2107	75.0048	0.672	0.0000	0.0000	4,769
2022/04/25	ES42	03/11/2022			Bond Future	12.3247	72.3118	12.4098	71.8374	0.690	0.0000	0.0000	0
2022/04/25	ES42	02/02/2023			Bond Future	12.4986	73.5435	12.5873	73.0605	0.710	0.0000	0.0000	0
2022/04/25	ES42	04/05/2023			Bond Future	12.6833	70.5366	12.7759	70.0450	0.730	0.0000	0.0000	0
2022/04/25	GOVI	05/05/2022	788.25	Call	GOVI	309,160.0000	30.9160	286,070.0000	28.6070	(7.469)	0	0	0
2022/04/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	05/05/2022			GOVI	819.1660	819.1660	816.8570	816.8570	(0.282)	0.0000	0.0000	12
2022/04/25	GOVI	05/05/2022	788.23	Call	GOVI	309,360.0000	30.9360	286,270.0000	28.6270	(7.464)	0	0	0
2022/04/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	05/05/2022	788.24	Call	GOVI	309,260.0000	30.9260	286,170.0000	28.6170	(7.466)	0	0	0
2022/04/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	04/08/2022	819.28	Call	GOVI	108,410.0000	10.8410	84,680.0000	8.4680	(21.889)	0	0	0
2022/04/25	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	GOVI	04/08/2022			GOVI	830.1210	830.1210	827.7480	827.7480	(0.286)	0.0000	0.0000	1,107
2022/04/25	GOVI	04/08/2022	819.26	Call	GOVI	108,610.0000	10.8610	84,880.0000	8.4880	(21.849)	0	0	0
2022/04/25	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	04/08/2022	819.27	Call	GOVI	108,510.0000	10.8510	84,780.0000	8.4780	(21.869)	0	0	0
2022/04/25	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	03/11/2022	820.41	Call	GOVI	217,260.0000	21.7260	193,050.0000	19.3050	(11.143)	0	0	0
2022/04/25	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	03/11/2022	820.42	Call	GOVI	217,160.0000	21.7160	192,950.0000	19.2950	(11.148)	0	0	0
2022/04/25	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	03/11/2022			GOVI	842.1360	842.1360	839.7150	839.7150	(0.287)	0.0000	0.0000	0
2022/04/25	GOVI	03/11/2022	820.43	Call	GOVI	217,060.0000	21.7060	192,850.0000	19.2850	(11.154)	0	0	0
2022/04/25	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	02/02/2023	850.82	Call	GOVI	53,920.0000	5.3920	29,080.0000	2.9080	(46.068)	0	0	0
2022/04/25	GOVI	02/02/2023	850.82	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	02/02/2023	850.83	Call	GOVI	53,820.0000	5.3820	28,980.0000	2.8980	(46.154)	0	0	0
2022/04/25	GOVI	02/02/2023	850.83	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	02/02/2023			GOVI	856.2120	856.2120	853.7280	853.7280	(0.290)	0.0000	0.0000	0
2022/04/25	GOVI	02/02/2023	850.84	Call	GOVI	53,720.0000	5.3720	28,880.0000	2.8880	(46.240)	0	0	0
2022/04/25	GOVI	02/02/2023	850.84	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	04/05/2023	852.86	Call	GOVI	177,180.0000	17.7180	151,830.0000	15.1830	(14.307)	0	0	0
2022/04/25	GOVI	04/05/2023	852.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	04/05/2023	852.87	Call	GOVI	177,080.0000	17.7080	151,730.0000	15.1730	(14.316)	0	0	0
2022/04/25	GOVI	04/05/2023	852.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GOVI	04/05/2023			GOVI	870.5780	870.5780	868.0430	868.0430	(0.291)	0.0000	0.0000	0
2022/04/25	GOVI	04/05/2023	852.88	Call	GOVI	176,980.0000	17.6980	151,630.0000	15.1630	(14.324)	0	0	0
2022/04/25	GOVI	04/05/2023	852.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2022/04/25	IGOV	05/05/2022			Index Future	317.6230	317.6230	317.5930	317.5930	(0.009)	0.0000	0.0000	16
2022/04/25	IGOV	04/08/2022			Index Future	321.9500	321.9500	321.9060	321.9060	(0.014)	0.0000	0.0000	482
2022/04/25	IGOV	03/11/2022			Index Future	326.6880	326.6880	326.6380	326.6380	(0.015)	0.0000	0.0000	16
2022/04/25	IGOV	02/02/2023			Index Future	332.2240	332.2240	332.1660	332.1660	(0.017)	0.0000	0.0000	0
2022/04/25	IGOV	04/05/2023			Index Future	337.8730	337.8730	337.8100	337.8100	(0.019)	0.0000	0.0000	0
2022/04/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2022/04/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2022/04/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2022/04/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2022/04/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2022/04/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2022/04/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2022/04/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2022/04/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2022/04/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2022/04/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2022/04/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2022/04/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2022/04/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2022/04/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2022/04/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2022/04/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2022/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2022/04/25	JBAF	18/05/2022			Jibar Tradeable Future	4.5200	95.4800	4.5300	95.4700	0.221	0.0000	0.0000	0
2022/04/25	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8800	95.1200	0.308	0.0000	0.0000	0
2022/04/25	JBAF	20/07/2022			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	0
2022/04/25	JBAF	17/08/2022			Jibar Tradeable Future	5.2650	94.7350	5.2750	94.7250	0.190	0.0000	0.0000	0
2022/04/25	JBAF	21/09/2022			Jibar Tradeable Future	5.3950	94.6050	5.4050	94.5950	0.185	0.0000	0.0000	0
2022/04/25	JBAF	19/10/2022			Jibar Tradeable Future	5.7000	94.3000	5.7150	94.2850	0.263	0.0000	0.0000	0
2022/04/25	JBAF	21/12/2022			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	68
2022/04/25	JBAF	15/03/2023			Jibar Tradeable Future	6.4700	93.5300	6.4800	93.5200	0.155	0.0000	0.0000	0
2022/04/25	JBAF	21/06/2023			Jibar Tradeable Future	6.7500	93.2500	6.7800	93.2200	0.444	0.0000	0.0000	0
2022/04/25	JBAF	20/09/2023			Jibar Tradeable Future	6.9900	93.0100	7.0200	92.9800	0.429	0.0000	0.0000	75
2022/04/25	JBAF	20/12/2023			Jibar Tradeable Future	7.0800	92.9200	7.1150	92.8850	0.494	0.0000	0.0000	72
2022/04/25	JBAF	20/03/2024			Jibar Tradeable Future	7.3150	92.6850	7.3450	92.6550	0.410	0.0000	0.0000	0
2022/04/25	R023	05/05/2022	6.31	Call	Bond Future	630.3000	0.6303	634.9200	0.6349	0.733	0	0	0
2022/04/25	R023	05/05/2022	6.31	Put	Bond Future	0.3500	0.0004	0.0800	0.0001	(77.143)	0	0	0
2022/04/25	R023	05/05/2022			Bond Future	5.5108	103.2269	5.5046	103.2318	(0.112)	0.0000	0.0000	14,714
2022/04/25	R023	05/05/2022	6.29	Call	Bond Future	614.6900	0.6147	619.2600	0.6193	0.743	0	0	0
2022/04/25	R023	05/05/2022	6.29	Put	Bond Future	0.4300	0.0004	0.1100	0.0001	(74.419)	0	0	0
2022/04/25	R023	05/05/2022	6.30	Call	Bond Future	622.5000	0.6225	627.1000	0.6271	0.739	0	0	0
2022/04/25	R023	05/05/2022	6.30	Put	Bond Future	0.3900	0.0004	0.1000	0.0001	(74.359)	0	0	0
2022/04/25	R023	04/08/2022	6.05	Call	Bond Future	327.8500	0.3278	346.0600	0.3461	5.554	0	0	0
2022/04/25	R023	04/08/2022	6.05	Put	Bond Future	75.6000	0.0756	66.0900	0.0661	(12.579)	0	0	0
2022/04/25	R023	04/08/2022			Bond Future	5.5886	104.5968	5.5381	104.6245	(0.905)	0.0000	0.0000	22,183
2022/04/25	R023	04/08/2022	6.03	Call	Bond Future	319.3000	0.3193	337.2900	0.3373	5.634	0	0	0
2022/04/25	R023	04/08/2022	6.03	Put	Bond Future	77.9600	0.0780	68.2300	0.0682	(12.481)	0	0	0
2022/04/25	R023	04/08/2022	6.04	Call	Bond Future	323.5700	0.3236	341.6700	0.3417	5.594	0	0	0
2022/04/25	R023	04/08/2022	6.04	Put	Bond Future	76.7700	0.0768	67.1500	0.0671	(12.531)	0	0	0
2022/04/25	R023	03/11/2022	6.25	Call	Bond Future	334.1400	0.3341	322.3900	0.3224	(3.516)	0	0	0
2022/04/25	R023	03/11/2022	6.25	Put	Bond Future	34.1100	0.0341	35.9900	0.0360	5.512	0	0	0
2022/04/25	R023	03/11/2022	6.26	Call	Bond Future	336.8300	0.3368	325.0600	0.3251	(3.494)	0	0	0
2022/04/25	R023	03/11/2022	6.26	Put	Bond Future	33.7400	0.0337	35.6000	0.0356	5.513	0	0	0
2022/04/25	R023	03/11/2022			Bond Future	5.2751	102.2204	5.3193	102.2068	0.837	0.0000	0.0000	0
2022/04/25	R023	03/11/2022	6.27	Call	Bond Future	339.5400	0.3395	327.7400	0.3277	(3.475)	0	0	0
2022/04/25	R023	03/11/2022	6.27	Put	Bond Future	33.3800	0.0334	35.2100	0.0352	5.482	0	0	0
2022/04/25	R035	05/05/2022	10.72	Call	Bond Future	1,067.4800	1.0675	764.1000	0.7641	(28.420)	0	0	0
2022/04/25	R035	05/05/2022	10.72	Put	Bond Future	449.0300	0.4490	506.4300	0.5064	12.783	0	0	0
2022/04/25	R035	05/05/2022	11.63	Call	Bond Future	6,049.1500	6.0491	5,687.6200	5.6876	(5.977)	0	0	0
2022/04/25	R035	05/05/2022	11.63	Put	Bond Future	1.2700	0.0013	0.5200	0.0005	(59.055)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R035	05/05/2022	11.64	Call	Bond Future	6,105.9800	6.1060	5,744.5000	5.7445	(5.920)	0	0	0
2022/04/25	R035	05/05/2022	11.64	Put	Bond Future	1.1700	0.0012	0.4700	0.0005	(59.829)	0	0	0
2022/04/25	R035	05/05/2022			Bond Future	10.6215	89.6109	10.6788	89.2501	0.540	0.0000	0.0000	63,166
2022/04/25	R035	05/05/2022	10.82	Call	Bond Future	1,512.9200	1.5129	1,173.8600	1.1739	(22.411)	0	0	0
2022/04/25	R035	05/05/2022	10.82	Put	Bond Future	272.9400	0.2729	294.6600	0.2947	7.958	0	0	0
2022/04/25	R035	05/05/2022	11.65	Call	Bond Future	6,162.7500	6.1627	5,801.3300	5.8013	(5.865)	0	0	0
2022/04/25	R035	05/05/2022	11.65	Put	Bond Future	1.0700	0.0011	0.4300	0.0004	(59.813)	0	0	0
2022/04/25	R035	05/05/2022	12.64	Call	Bond Future	11,518.4700	11.5185	11,157.6900	11.1577	(3.132)	0	0	0
2022/04/25	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2022/04/25	R035	04/08/2022	11.13	Put	Bond Future	1,254.1600	1.2542	1,342.0100	1.3420	7.005	0	0	100
2022/04/25	R035	04/08/2022	10.64	Call	Bond Future	1,501.1500	1.5012	1,338.4100	1.3384	(10.841)	0	0	0
2022/04/25	R035	04/08/2022	10.64	Put	Bond Future	2,564.2000	2.5642	2,728.1900	2.7282	6.395	0	0	100
2022/04/25	R035	04/08/2022	10.72	Call	Bond Future	1,730.0400	1.7300	1,553.4800	1.5535	(10.206)	0	0	0
2022/04/25	R035	04/08/2022	10.72	Put	Bond Future	2,295.4400	2.2954	2,445.6100	2.4456	6.542	0	0	0
2022/04/25	R035	04/08/2022	10.73	Call	Bond Future	1,760.0200	1.7600	1,581.7500	1.5818	(10.129)	0	0	0
2022/04/25	R035	04/08/2022	10.73	Put	Bond Future	2,263.4900	2.2635	2,411.9500	2.4119	6.559	0	0	0
2022/04/25	R035	04/08/2022	9.53	Call	Bond Future	55.2900	0.0553	41.4400	0.0414	(25.050)	0	0	400
2022/04/25	R035	04/08/2022	9.53	Put	Bond Future	8,457.0700	8.4571	8,769.9500	8.7700	3.700	0	0	0
2022/04/25	R035	04/08/2022	9.84	Call	Bond Future	166.1200	0.1661	131.5200	0.1315	(20.828)	0	0	100
2022/04/25	R035	04/08/2022	9.84	Put	Bond Future	6,434.0800	6.4341	6,726.2100	6.7262	4.540	0	0	0
2022/04/25	R035	04/08/2022	10.53	Put	Bond Future	2,970.0400	2.9700	3,153.4300	3.1534	6.175	0	0	0
2022/04/25	R035	04/08/2022			Bond Future	10.8117	90.7809	10.8651	90.4542	0.494	0.0000	0.0000	101,278
2022/04/25	R035	04/08/2022	10.74	Call	Bond Future	1,790.0700	1.7901	1,610.1100	1.6101	(10.053)	0	0	0
2022/04/25	R035	04/08/2022	10.74	Put	Bond Future	2,231.6800	2.2317	2,378.4500	2.3784	6.577	0	0	0
2022/04/25	R035	04/08/2022	11.13	Call	Bond Future	3,177.2400	3.1772	2,938.3600	2.9384	(7.518)	0	0	0
2022/04/25	R035	04/08/2022	12.18	Call	Bond Future	8,090.7100	8.0907	7,778.3300	7.7783	(3.861)	0	0	0
2022/04/25	R035	04/08/2022	12.18	Put	Bond Future	240.8100	0.2408	255.1600	0.2552	5.959	0	0	400
2022/04/25	R035	04/08/2022	10.53	Call	Bond Future	1,216.1200	1.2161	1,072.7800	1.0728	(11.787)	0	0	400
2022/04/25	R035	03/11/2022	11.15	Call	Bond Future	3,233.8700	3.2339	3,013.8300	3.0138	(6.804)	0	0	0
2022/04/25	R035	03/11/2022	11.15	Put	Bond Future	2,240.8000	2.2408	2,374.5500	2.3746	5.969	0	0	0
2022/04/25	R035	03/11/2022	12.68	Call	Bond Future	9,807.7100	9.8077	9,481.0300	9.4810	(3.331)	0	0	0
2022/04/25	R035	03/11/2022	12.68	Put	Bond Future	447.3300	0.4473	474.4400	0.4744	6.060	0	0	1,000
2022/04/25	R035	03/11/2022	10.99	Call	Bond Future	2,705.6100	2.7056	2,505.4500	2.5054	(7.398)	0	0	0
2022/04/25	R035	03/11/2022	10.99	Put	Bond Future	2,662.3300	2.6623	2,815.9600	2.8160	5.771	0	0	582
2022/04/25	R035	03/11/2022	11.05	Call	Bond Future	2,898.5500	2.8986	2,690.7900	2.6908	(7.168)	0	0	1,000
2022/04/25	R035	03/11/2022	10.57	Call	Bond Future	1,539.9200	1.5399	1,396.6600	1.3967	(9.303)	0	0	0
2022/04/25	R035	03/11/2022	10.57	Put	Bond Future	4,062.7300	4.0627	4,273.2600	4.2733	5.182	0	0	582
2022/04/25	R035	03/11/2022			Bond Future	10.9828	87.6189	11.0420	87.2651	0.540	0.0000	0.0000	0
2022/04/25	R035	03/11/2022	11.14	Call	Bond Future	3,199.7300	3.1997	2,980.8900	2.9809	(6.839)	0	0	0
2022/04/25	R035	03/11/2022	11.14	Put	Bond Future	2,265.5900	2.2656	2,400.5400	2.4005	5.957	0	0	0
2022/04/25	R035	03/11/2022	11.05	Put	Bond Future	2,497.3400	2.4973	2,643.3700	2.6434	5.847	0	0	0
2022/04/25	R035	03/11/2022	11.13	Call	Bond Future	3,165.5100	3.1655	2,947.8700	2.9479	(6.875)	0	0	0
2022/04/25	R035	03/11/2022	11.13	Put	Bond Future	2,290.3500	2.2903	2,426.5000	2.4265	5.945	0	0	0
2022/04/25	R035	03/11/2022	9.82	Call	Bond Future	353.9000	0.3539	303.6100	0.3036	(14.210)	0	0	582
2022/04/25	R035	03/11/2022	9.82	Put	Bond Future	7,735.2500	7.7352	8,038.7500	8.0388	3.924	0	0	0
2022/04/25	R035	03/11/2022	10.30	Call	Bond Future	964.7700	0.9648	859.3600	0.8594	(10.926)	0	0	1,000
2022/04/25	R035	03/11/2022	10.30	Put	Bond Future	5,194.7700	5.1948	5,443.1500	5.4432	4.781	0	0	0
2022/04/25	R035	02/02/2023	13.22	Put	Bond Future	523.4200	0.5234	557.1600	0.5572	6.446	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R035	02/02/2023	10.88	Call	Bond Future	2,410.1900	2.4102	2,222.4600	2.2225	(7.789)	0	0	0
2022/04/25	R035	02/02/2023	10.88	Put	Bond Future	3,902.6600	3.9027	4,114.2300	4.1142	5.421	0	0	0
2022/04/25	R035	02/02/2023	9.81	Call	Bond Future	505.0400	0.5050	442.4700	0.4425	(12.389)	0	0	582
2022/04/25	R035	02/02/2023	9.81	Put	Bond Future	8,762.6200	8.7626	9,099.3500	9.0993	3.843	0	0	0
2022/04/25	R035	02/02/2023	10.30	Put	Bond Future	6,169.4700	6.1695	6,456.2200	6.4562	4.648	0	0	0
2022/04/25	R035	02/02/2023	10.66	Call	Bond Future	1,846.9800	1.8470	1,687.8000	1.6878	(8.618)	0	0	0
2022/04/25	R035	02/02/2023	10.66	Put	Bond Future	4,672.8900	4.6729	4,913.0100	4.9130	5.139	0	0	582
2022/04/25	R035	02/02/2023			Bond Future	11.1320	89.1265	11.2005	88.7272	0.615	0.0000	0.0000	0
2022/04/25	R035	02/02/2023	11.05	Call	Bond Future	2,894.1400	2.8941	2,685.0400	2.6850	(7.225)	0	0	1,000
2022/04/25	R035	02/02/2023	11.05	Put	Bond Future	3,375.6900	3.3757	3,565.8900	3.5659	5.634	0	0	0
2022/04/25	R035	02/02/2023	11.06	Call	Bond Future	2,923.4400	2.9234	2,713.1100	2.7131	(7.195)	0	0	0
2022/04/25	R035	02/02/2023	11.06	Put	Bond Future	3,346.0400	3.3460	3,535.0100	3.5350	5.648	0	0	582
2022/04/25	R035	02/02/2023	13.22	Call	Bond Future	11,588.0600	11.5881	11,222.5000	11.2225	(3.155)	0	0	0
2022/04/25	R035	02/02/2023	10.86	Call	Bond Future	2,356.1000	2.3561	2,170.9300	2.1709	(7.859)	0	0	0
2022/04/25	R035	02/02/2023	10.86	Put	Bond Future	3,968.6100	3.9686	4,182.7400	4.1827	5.396	0	0	0
2022/04/25	R035	02/02/2023	10.87	Call	Bond Future	2,383.0600	2.3831	2,196.6100	2.1966	(7.824)	0	0	0
2022/04/25	R035	02/02/2023	10.87	Put	Bond Future	3,935.5200	3.9355	4,148.3700	4.1484	5.408	0	0	0
2022/04/25	R035	02/02/2023	10.30	Call	Bond Future	1,098.5300	1.0985	985.9800	0.9860	(10.246)	0	0	1,000
2022/04/25	R035	04/05/2023	11.20	Call	Bond Future	3,304.6200	3.3046	3,102.0000	3.1020	(6.131)	0	0	0
2022/04/25	R035	04/05/2023	11.21	Call	Bond Future	3,333.4200	3.3334	3,129.7900	3.1298	(6.109)	0	0	0
2022/04/25	R035	04/05/2023	11.22	Put	Bond Future	3,767.0000	3.7670	3,948.1300	3.9481	4.808	0	0	0
2022/04/25	R035	04/05/2023			Bond Future	11.2906	86.1125	11.3583	85.7268	0.600	0.0000	0.0000	0
2022/04/25	R035	04/05/2023	11.20	Put	Bond Future	3,824.4500	3.8244	4,007.6200	4.0076	4.789	0	0	0
2022/04/25	R035	04/05/2023	11.21	Put	Bond Future	3,795.6300	3.7956	3,977.7900	3.9778	4.799	0	0	0
2022/04/25	R035	04/05/2023	11.22	Call	Bond Future	3,362.3600	3.3624	3,157.7000	3.1577	(6.087)	0	0	0
2022/04/25	R186	05/05/2022	7.28	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	435
2022/04/25	R186	05/05/2022	7.28	Put	Bond Future	3,966.5400	3.9665	3,916.1200	3.9161	(1.271)	0	0	0
2022/04/25	R186	05/05/2022	7.48	Call	Bond Future	0.5300	0.0005	0.1300	0.0001	(75.472)	0	0	3,600
2022/04/25	R186	05/05/2022	7.48	Put	Bond Future	3,139.8000	3.1398	3,089.0100	3.0890	(1.618)	0	0	0
2022/04/25	R186	05/05/2022	9.18	Call	Bond Future	3,595.2100	3.5952	3,644.6200	3.6446	1.374	0	0	0
2022/04/25	R186	05/05/2022	9.18	Put	Bond Future	1.2200	0.0012	0.2400	0.0002	(80.328)	0	0	454
2022/04/25	R186	05/05/2022	8.32	Call	Bond Future	580.0700	0.5801	558.2900	0.5583	(3.755)	0	0	0
2022/04/25	R186	05/05/2022	8.32	Put	Bond Future	326.8000	0.3268	254.6300	0.2546	(22.084)	0	0	0
2022/04/25	R186	05/05/2022	8.14	Call	Bond Future	239.4600	0.2395	207.9300	0.2079	(13.167)	0	0	454
2022/04/25	R186	05/05/2022	8.14	Put	Bond Future	702.1900	0.7022	620.2700	0.6203	(11.666)	0	0	0
2022/04/25	R186	05/05/2022			Bond Future	8.2562	112.4884	8.2435	112.5388	(0.154)	0.0000	0.0000	43,895
2022/04/25	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,600
2022/04/25	R186	05/05/2022	6.73	Put	Bond Future	6,281.1800	6.2812	6,230.7900	6.2308	(0.802)	0	0	0
2022/04/25	R186	05/05/2022	8.64	Call	Bond Future	1,567.0100	1.5670	1,591.4200	1.5914	1.558	0	0	0
2022/04/25	R186	05/05/2022	8.64	Put	Bond Future	55.3200	0.0553	29.3400	0.0293	(46.963)	0	0	4,035
2022/04/25	R186	05/05/2022	8.94	Call	Bond Future	2,682.2000	2.6822	2,727.5900	2.7276	1.692	0	0	0
2022/04/25	R186	05/05/2022	8.94	Put	Bond Future	7.3500	0.0074	2.3500	0.0024	(68.027)	0	0	454
2022/04/25	R186	05/05/2022	8.31	Call	Bond Future	556.2800	0.5563	533.3500	0.5334	(4.122)	0	0	0
2022/04/25	R186	05/05/2022	8.31	Put	Bond Future	342.6300	0.3426	269.3100	0.2693	(21.399)	0	0	0
2022/04/25	R186	05/05/2022	8.35	Call	Bond Future	654.6500	0.6547	636.6600	0.6367	(2.748)	0	0	454
2022/04/25	R186	05/05/2022	8.35	Put	Bond Future	282.6200	0.2826	214.2400	0.2142	(24.195)	0	0	0
2022/04/25	R186	05/05/2022	7.88	Call	Bond Future	36.9200	0.0369	23.2900	0.0233	(36.918)	0	0	435

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R186	05/05/2022	7.88	Put	Bond Future	1,544.3700	1.5444	1,480.3500	1.4803	(4.145)	0	0	0
2022/04/25	R186	05/05/2022	8.30	Call	Bond Future	533.0300	0.5330	509.0100	0.5090	(4.506)	0	0	0
2022/04/25	R186	05/05/2022	8.30	Put	Bond Future	359.0200	0.3590	284.6100	0.2846	(20.726)	0	0	0
2022/04/25	R186	04/08/2022	8.15	Call	Bond Future	719.8000	0.7198	721.0100	0.7210	0.168	0	0	0
2022/04/25	R186	04/08/2022	8.15	Put	Bond Future	1,899.9800	1.9000	1,851.6000	1.8516	(2.546)	0	0	0
2022/04/25	R186	04/08/2022	9.78	Call	Bond Future	4,950.9900	4.9510	4,988.1000	4.9881	0.750	0	0	0
2022/04/25	R186	04/08/2022	9.78	Put	Bond Future	149.7500	0.1497	137.2700	0.1373	(8.334)	0	0	3,600
2022/04/25	R186	04/08/2022	7.96	Call	Bond Future	483.2700	0.4833	482.2800	0.4823	(0.205)	0	0	3,600
2022/04/25	R186	04/08/2022			Bond Future	8.4626	108.7194	8.4493	108.7690	(0.156)	0.0000	0.0000	68,440
2022/04/25	R186	04/08/2022	8.14	Call	Bond Future	705.7000	0.7057	706.7700	0.7068	0.152	0	0	0
2022/04/25	R186	04/08/2022	8.14	Put	Bond Future	1,923.9100	1.9239	1,875.3900	1.8754	(2.522)	0	0	0
2022/04/25	R186	04/08/2022	6.96	Call	Bond Future	35.6900	0.0357	34.1800	0.0342	(4.231)	0	0	3,600
2022/04/25	R186	04/08/2022	6.96	Put	Bond Future	5,859.9500	5.8600	5,808.8500	5.8088	(0.872)	0	0	0
2022/04/25	R186	04/08/2022	7.96	Put	Bond Future	2,388.7700	2.3888	2,338.1900	2.3382	(2.117)	0	0	0
2022/04/25	R186	04/08/2022	8.13	Call	Bond Future	691.7900	0.6918	692.7200	0.6927	0.134	0	0	0
2022/04/25	R186	04/08/2022	8.13	Put	Bond Future	1,948.0400	1.9480	1,899.3800	1.8994	(2.498)	0	0	0
2022/04/25	R186	03/11/2022	8.53	Call	Bond Future	1,440.3800	1.4404	1,450.9100	1.4509	0.731	0	0	0
2022/04/25	R186	03/11/2022	8.53	Put	Bond Future	1,880.0100	1.8800	1,840.8700	1.8409	(2.082)	0	0	0
2022/04/25	R186	03/11/2022	8.54	Call	Bond Future	1,458.0500	1.4581	1,468.7300	1.4687	0.732	0	0	0
2022/04/25	R186	03/11/2022	8.54	Put	Bond Future	1,862.1300	1.8621	1,823.1400	1.8231	(2.094)	0	0	0
2022/04/25	R186	03/11/2022			Bond Future	8.6540	110.2783	8.6399	110.3279	(0.162)	0.0000	0.0000	11,129
2022/04/25	R186	03/11/2022	8.55	Call	Bond Future	1,475.8400	1.4758	1,486.6700	1.4867	0.734	0	0	0
2022/04/25	R186	03/11/2022	8.55	Put	Bond Future	1,844.3900	1.8444	1,805.5500	1.8056	(2.106)	0	0	0
2022/04/25	R186	02/02/2023	8.32	Call	Bond Future	1,134.0400	1.1340	1,143.3800	1.1434	0.824	0	0	0
2022/04/25	R186	02/02/2023	8.32	Put	Bond Future	2,752.3300	2.7523	2,712.1900	2.7122	(1.458)	0	0	0
2022/04/25	R186	02/02/2023	8.33	Call	Bond Future	1,148.2500	1.1483	1,157.7100	1.1577	0.824	0	0	0
2022/04/25	R186	02/02/2023	8.33	Put	Bond Future	2,732.6000	2.7326	2,692.5800	2.6926	(1.465)	0	0	0
2022/04/25	R186	02/02/2023			Bond Future	8.8013	106.8317	8.7864	106.8812	(0.169)	0.0000	0.0000	0
2022/04/25	R186	02/02/2023	8.34	Call	Bond Future	1,162.2100	1.1622	1,171.7800	1.1718	0.823	0	0	0
2022/04/25	R186	02/02/2023	8.34	Put	Bond Future	2,712.6300	2.7126	2,672.7200	2.6727	(1.471)	0	0	0
2022/04/25	R186	04/05/2023	8.83	Put	Bond Future	2,321.1700	2.3212	2,286.8600	2.2869	(1.478)	0	0	0
2022/04/25	R186	04/05/2023	8.84	Call	Bond Future	1,900.2700	1.9003	1,915.8800	1.9159	0.821	0	0	0
2022/04/25	R186	04/05/2023			Bond Future	8.9695	108.6301	8.9535	108.6800	(0.178)	0.0000	0.0000	0
2022/04/25	R186	04/05/2023	8.82	Call	Bond Future	1,868.4900	1.8685	1,883.8700	1.8839	0.823	0	0	0
2022/04/25	R186	04/05/2023	8.82	Put	Bond Future	2,336.4900	2.3365	2,302.0600	2.3021	(1.474)	0	0	0
2022/04/25	R186	04/05/2023	8.83	Call	Bond Future	1,884.5600	1.8846	1,900.0600	1.9001	0.822	0	0	0
2022/04/25	R186	04/05/2023	8.84	Put	Bond Future	2,305.5100	2.3055	2,271.3100	2.2713	(1.483)	0	0	0
2022/04/25	R197	05/05/2022			Bond Future	330.0385	330.0385	329.9519	329.9519	(0.026)	0.0000	0.0000	615
2022/04/25	R197	04/08/2022			Bond Future	326.1205	326.1205	326.0283	326.0283	(0.028)	0.0000	0.0000	328
2022/04/25	R197	03/11/2022			Bond Future	330.8716	330.8716	330.7763	330.7763	(0.029)	0.0000	0.0000	0
2022/04/25	R197	02/02/2023			Bond Future	327.7919	327.7919	327.6925	327.6925	(0.030)	0.0000	0.0000	0
2022/04/25	R197	04/05/2023			Bond Future	333.3736	333.3736	333.2712	333.2712	(0.031)	0.0000	0.0000	0
2022/04/25	R202	05/05/2022			Bond Future	250.6821	250.6821	250.6917	250.6917	0.004	0.0000	0.0000	786
2022/04/25	R202	04/08/2022			Bond Future	249.6379	249.6379	249.6443	249.6443	0.003	0.0000	0.0000	6,519
2022/04/25	R202	03/11/2022			Bond Future	253.2743	253.2743	253.2794	253.2794	0.002	0.0000	0.0000	0
2022/04/25	R202	02/02/2023			Bond Future	252.9519	252.9519	252.9552	252.9552	0.001	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R202	04/05/2023			Bond Future	257.2570	257.2570	257.2592	257.2592	0.001	0.0000	0.0000	0
2022/04/25	R209	05/05/2022	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,975
2022/04/25	R209	05/05/2022	9.50	Put	Bond Future	6,411.1500	6.4112	6,650.2200	6.6502	3.729	0	0	0
2022/04/25	R209	05/05/2022	9.75	Call	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	6,525
2022/04/25	R209	05/05/2022	9.75	Put	Bond Future	4,866.5200	4.8665	5,105.4400	5.1054	4.909	0	0	0
2022/04/25	R209	05/05/2022	10.25	Call	Bond Future	72.7000	0.0727	28.2300	0.0282	(61.169)	0	0	0
2022/04/25	R209	05/05/2022	10.25	Put	Bond Future	1,979.1400	1.9791	2,173.7400	2.1737	9.833	0	0	9,000
2022/04/25	R209	05/05/2022	10.75	Call	Bond Future	1,202.5100	1.2025	964.5900	0.9646	(19.785)	0	0	0
2022/04/25	R209	05/05/2022	10.75	Put	Bond Future	312.8900	0.3129	314.0400	0.3140	0.368	0	0	1,050
2022/04/25	R209	05/05/2022	11.43	Call	Bond Future	4,452.5200	4.4525	4,210.8900	4.2109	(5.427)	0	0	0
2022/04/25	R209	05/05/2022	11.43	Put	Bond Future	4.9200	0.0049	2.3600	0.0024	(52.033)	0	0	0
2022/04/25	R209	05/05/2022	11.44	Call	Bond Future	4,502.4800	4.5025	4,261.0000	4.2610	(5.363)	0	0	0
2022/04/25	R209	05/05/2022	11.44	Put	Bond Future	4.5600	0.0046	2.1500	0.0022	(52.851)	0	0	0
2022/04/25	R209	05/05/2022			Bond Future	10.5878	69.4734	10.6311	69.2344	0.409	0.0000	0.0000	12,795
2022/04/25	R209	05/05/2022	11.45	Call	Bond Future	4,552.4300	4.5524	4,311.0900	4.3111	(5.301)	0	0	0
2022/04/25	R209	05/05/2022	11.45	Put	Bond Future	4.2400	0.0042	1.9700	0.0020	(53.538)	0	0	0
2022/04/25	R209	05/05/2022	12.00	Call	Bond Future	7,228.4300	7.2284	6,989.3400	6.9893	(3.308)	0	0	0
2022/04/25	R209	05/05/2022	12.00	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	10,050
2022/04/25	R209	04/08/2022	10.58	Call	Bond Future	1,298.5000	1.2985	1,173.3400	1.1733	(9.639)	0	0	0
2022/04/25	R209	04/08/2022	10.58	Put	Bond Future	2,228.7100	2.2287	2,346.7500	2.3468	5.296	0	0	0
2022/04/25	R209	04/08/2022	10.57	Put	Bond Future	2,259.8800	2.2599	2,379.2700	2.3793	5.283	0	0	0
2022/04/25	R209	04/08/2022			Bond Future	10.7503	70.4116	10.7953	70.1684	0.419	0.0000	0.0000	13,094
2022/04/25	R209	04/08/2022	10.59	Call	Bond Future	1,322.7600	1.3228	1,196.2800	1.1963	(9.562)	0	0	0
2022/04/25	R209	04/08/2022	10.59	Put	Bond Future	2,197.8500	2.1978	2,314.5700	2.3146	5.311	0	0	0
2022/04/25	R209	04/08/2022	10.57	Call	Bond Future	1,274.4800	1.2745	1,150.6700	1.1507	(9.715)	0	0	0
2022/04/25	R209	03/11/2022	11.03	Call	Bond Future	2,692.8100	2.6928	2,537.8800	2.5379	(5.753)	0	0	0
2022/04/25	R209	03/11/2022	11.03	Put	Bond Future	2,024.2500	2.0243	2,116.4300	2.1164	4.554	0	0	0
2022/04/25	R209	03/11/2022	9.50	Call	Bond Future	176.7000	0.1767	152.9800	0.1530	(13.424)	0	0	0
2022/04/25	R209	03/11/2022	9.50	Put	Bond Future	8,217.1200	8.2171	8,440.5100	8.4405	2.719	0	0	0
2022/04/25	R209	03/11/2022	10.50	Put	Bond Future	3,521.6200	3.5216	3,664.5200	3.6645	4.058	0	0	0
2022/04/25	R209	03/11/2022	9.25	Call	Bond Future	96.1300	0.0961	81.8000	0.0818	(14.907)	0	0	8,000
2022/04/25	R209	03/11/2022	9.25	Put	Bond Future	9,706.0600	9.7061	9,938.8400	9.9388	2.398	0	0	0
2022/04/25	R209	03/11/2022			Bond Future	10.9029	68.2766	10.9497	68.0295	0.429	0.0000	0.0000	3,610
2022/04/25	R209	03/11/2022	11.50	Call	Bond Future	4,252.7700	4.2528	4,062.5900	4.0626	(4.472)	0	0	0
2022/04/25	R209	03/11/2022	11.50	Put	Bond Future	1,190.6200	1.1906	1,247.5500	1.2475	4.782	0	0	0
2022/04/25	R209	03/11/2022	11.00	Call	Bond Future	2,604.4200	2.6044	2,452.1100	2.4521	(5.848)	0	0	0
2022/04/25	R209	03/11/2022	11.00	Put	Bond Future	2,092.8600	2.0929	2,187.6600	2.1877	4.530	0	0	8,000
2022/04/25	R209	03/11/2022	11.01	Call	Bond Future	2,633.7900	2.6338	2,480.6100	2.4806	(5.816)	0	0	0
2022/04/25	R209	03/11/2022	11.01	Put	Bond Future	2,069.8400	2.0698	2,163.7700	2.1638	4.538	0	0	0
2022/04/25	R209	03/11/2022	11.02	Call	Bond Future	2,663.3200	2.6633	2,509.2600	2.5093	(5.785)	0	0	0
2022/04/25	R209	03/11/2022	11.02	Put	Bond Future	2,047.0400	2.0470	2,140.0900	2.1401	4.546	0	0	0
2022/04/25	R209	03/11/2022	10.00	Call	Bond Future	505.9700	0.5060	451.6900	0.4517	(10.728)	0	0	0
2022/04/25	R209	03/11/2022	10.00	Put	Bond Future	5,536.1200	5.5361	5,728.9500	5.7289	3.483	0	0	8,000
2022/04/25	R209	03/11/2022	10.50	Call	Bond Future	1,338.8300	1.3388	1,234.6200	1.2346	(7.784)	0	0	0
2022/04/25	R209	02/02/2023	10.79	Call	Bond Future	2,161.0200	2.1610	2,036.5600	2.0366	(5.759)	0	0	0
2022/04/25	R209	02/02/2023	10.80	Put	Bond Future	3,422.2900	3.4223	3,548.8600	3.5489	3.698	0	0	0
2022/04/25	R209	02/02/2023	10.78	Call	Bond Future	2,137.4200	2.1374	2,013.7800	2.0138	(5.785)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R209	02/02/2023			Bond Future	11.0349	69.4216	11.0835	69.1697	0.440	0.0000	0.0000	0
2022/04/25	R209	02/02/2023	10.79	Put	Bond Future	3,451.6800	3.4517	3,579.0500	3.5790	3.690	0	0	0
2022/04/25	R209	02/02/2023	10.80	Call	Bond Future	2,184.9900	2.1850	2,059.7300	2.0597	(5.733)	0	0	0
2022/04/25	R209	02/02/2023	10.78	Put	Bond Future	3,481.5100	3.4815	3,609.7000	3.6097	3.682	0	0	0
2022/04/25	R209	04/05/2023	11.10	Call	Bond Future	2,928.4900	2.9285	2,788.6200	2.7886	(4.776)	0	0	0
2022/04/25	R209	04/05/2023	11.10	Put	Bond Future	3,296.8700	3.2969	3,413.3200	3.4133	3.532	0	0	0
2022/04/25	R209	04/05/2023	11.09	Call	Bond Future	2,902.8000	2.9028	2,763.6300	2.7636	(4.794)	0	0	0
2022/04/25	R209	04/05/2023	11.09	Put	Bond Future	3,322.6100	3.3226	3,439.7600	3.4398	3.526	0	0	0
2022/04/25	R209	04/05/2023			Bond Future	11.1719	67.4417	11.2223	67.1854	0.451	0.0000	0.0000	0
2022/04/25	R209	04/05/2023	11.11	Call	Bond Future	2,954.0000	2.9540	2,813.4500	2.8135	(4.758)	0	0	0
2022/04/25	R209	04/05/2023	11.11	Put	Bond Future	3,271.0200	3.2710	3,386.7900	3.3868	3.539	0	0	0
2022/04/25	R210	05/05/2022			Bond Future	219.6663	219.6663	219.5485	219.5485	(0.054)	0.0000	0.0000	972
2022/04/25	R210	04/08/2022			Bond Future	222.6879	222.6879	222.5655	222.5655	(0.055)	0.0000	0.0000	965
2022/04/25	R210	03/11/2022			Bond Future	222.9811	222.9811	222.8560	222.8560	(0.056)	0.0000	0.0000	0
2022/04/25	R210	02/02/2023			Bond Future	226.7623	226.7623	226.6330	226.6330	(0.057)	0.0000	0.0000	0
2022/04/25	R210	04/05/2023			Bond Future	227.5852	227.5852	227.4531	227.4531	(0.058)	0.0000	0.0000	0
2022/04/25	R213	05/05/2022	10.63	Call	Bond Future	2,603.9800	2.6040	2,380.4300	2.3804	(8.585)	0	0	0
2022/04/25	R213	05/05/2022	10.65	Put	Bond Future	37.4200	0.0374	26.9800	0.0270	(27.900)	0	0	0
2022/04/25	R213	05/05/2022			Bond Future	10.1131	83.4580	10.1552	83.2456	0.416	0.0000	0.0000	21,678
2022/04/25	R213	05/05/2022	10.63	Put	Bond Future	42.4100	0.0424	31.2900	0.0313	(26.220)	0	0	0
2022/04/25	R213	05/05/2022	10.64	Call	Bond Future	2,649.9600	2.6500	2,426.7400	2.4267	(8.424)	0	0	0
2022/04/25	R213	05/05/2022	10.64	Put	Bond Future	39.8500	0.0398	29.0600	0.0291	(27.077)	0	0	0
2022/04/25	R213	05/05/2022	10.65	Call	Bond Future	2,696.0200	2.6960	2,473.1500	2.4731	(8.267)	0	0	0
2022/04/25	R213	04/08/2022	9.88	Call	Bond Future	727.2800	0.7273	655.2900	0.6553	(9.899)	0	0	0
2022/04/25	R213	04/08/2022	9.89	Call	Bond Future	743.3800	0.7434	670.4000	0.6704	(9.817)	0	0	0
2022/04/25	R213	04/08/2022	9.90	Put	Bond Future	2,823.0200	2.8230	2,929.7300	2.9297	3.780	0	0	0
2022/04/25	R213	04/08/2022			Bond Future	10.3140	84.5493	10.3509	84.3686	0.358	0.0000	0.0000	12,939
2022/04/25	R213	04/08/2022	9.88	Put	Bond Future	2,891.7700	2.8918	3,000.4800	3.0005	3.759	0	0	0
2022/04/25	R213	04/08/2022	9.89	Put	Bond Future	2,857.1700	2.8572	2,964.8900	2.9649	3.770	0	0	0
2022/04/25	R213	04/08/2022	9.90	Call	Bond Future	759.8800	0.7599	685.8900	0.6859	(9.737)	0	0	0
2022/04/25	R213	03/11/2022	10.38	Call	Bond Future	1,877.8100	1.8778	1,767.1700	1.7672	(5.892)	0	0	0
2022/04/25	R213	03/11/2022	10.38	Put	Bond Future	2,431.0700	2.4311	2,523.4500	2.5234	3.800	0	0	0
2022/04/25	R213	03/11/2022	10.39	Call	Bond Future	1,901.0000	1.9010	1,789.6000	1.7896	(5.860)	0	0	0
2022/04/25	R213	03/11/2022	10.39	Put	Bond Future	2,406.2200	2.4062	2,497.8400	2.4978	3.808	0	0	0
2022/04/25	R213	03/11/2022	10.37	Call	Bond Future	1,855.0100	1.8550	1,745.1200	1.7451	(5.924)	0	0	0
2022/04/25	R213	03/11/2022	10.37	Put	Bond Future	2,456.3500	2.4563	2,549.4800	2.5495	3.791	0	0	200
2022/04/25	R213	03/11/2022	9.19	Call	Bond Future	247.3600	0.2474	219.7900	0.2198	(11.146)	0	0	476
2022/04/25	R213	03/11/2022	9.19	Put	Bond Future	6,784.8900	6.7849	6,960.3400	6.9603	2.586	0	0	0
2022/04/25	R213	03/11/2022			Bond Future	10.4956	82.2428	10.5383	82.0398	0.407	0.0000	0.0000	0
2022/04/25	R213	03/11/2022	10.40	Call	Bond Future	1,924.3500	1.9244	1,812.1900	1.8122	(5.828)	0	0	0
2022/04/25	R213	03/11/2022	10.40	Put	Bond Future	2,381.5600	2.3816	2,472.4200	2.4724	3.815	0	0	0
2022/04/25	R213	03/11/2022	9.98	Call	Bond Future	1,075.4000	1.0754	996.1500	0.9961	(7.369)	0	0	0
2022/04/25	R213	03/11/2022	9.98	Put	Bond Future	3,580.3500	3.5804	3,704.1200	3.7041	3.457	0	0	200
2022/04/25	R213	03/11/2022	10.19	Call	Bond Future	1,466.4500	1.4665	1,370.5200	1.3705	(6.542)	0	0	0
2022/04/25	R213	03/11/2022	10.19	Put	Bond Future	2,939.4200	2.9394	3,046.5100	3.0465	3.643	0	0	476
2022/04/25	R213	03/11/2022	9.13	Call	Bond Future	219.2900	0.2193	194.2400	0.1942	(11.423)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R213	03/11/2022	9.13	Put	Bond Future	7,073.0900	7.0731	7,251.0600	7.2511	2.516	0	0	0
2022/04/25	R213	03/11/2022	9.84	Call	Bond Future	853.0700	0.8531	784.8800	0.7849	(7.993)	0	0	0
2022/04/25	R213	03/11/2022	9.84	Put	Bond Future	4,055.1700	4.0552	4,190.0000	4.1900	3.325	0	0	476
2022/04/25	R213	02/02/2023	10.43	Put	Bond Future	3,059.1800	3.0592	3,181.4600	3.1815	3.997	0	0	0
2022/04/25	R213	02/02/2023	12.20	Call	Bond Future	7,443.8600	7.4439	7,231.9500	7.2320	(2.847)	0	0	0
2022/04/25	R213	02/02/2023	12.20	Put	Bond Future	662.5600	0.6626	692.6500	0.6927	4.541	0	0	912
2022/04/25	R213	02/02/2023	10.22	Put	Bond Future	3,626.6000	3.6266	3,764.9600	3.7650	3.815	0	0	0
2022/04/25	R213	02/02/2023	10.23	Call	Bond Future	1,611.2200	1.6112	1,506.8000	1.5068	(6.481)	0	0	0
2022/04/25	R213	02/02/2023	10.35	Call	Bond Future	1,851.1200	1.8511	1,737.4800	1.7375	(6.139)	0	0	0
2022/04/25	R213	02/02/2023	10.35	Put	Bond Future	3,266.8700	3.2669	3,395.2300	3.3952	3.929	0	0	476
2022/04/25	R213	02/02/2023	10.01	Call	Bond Future	1,217.9700	1.2180	1,130.5800	1.1306	(7.175)	0	0	0
2022/04/25	R213	02/02/2023			Bond Future	10.6522	83.6555	10.7045	83.4135	0.491	0.0000	0.0000	0
2022/04/25	R213	02/02/2023	10.43	Call	Bond Future	2,021.3100	2.0213	1,901.5900	1.9016	(5.923)	0	0	912
2022/04/25	R213	02/02/2023	10.22	Call	Bond Future	1,592.0500	1.5921	1,488.4100	1.4884	(6.510)	0	0	0
2022/04/25	R213	02/02/2023	10.23	Put	Bond Future	3,597.9600	3.5980	3,735.5400	3.7355	3.824	0	0	0
2022/04/25	R213	02/02/2023	9.16	Call	Bond Future	344.5200	0.3445	309.9200	0.3099	(10.043)	0	0	476
2022/04/25	R213	02/02/2023	9.16	Put	Bond Future	7,652.4200	7.6524	7,859.8200	7.8598	2.710	0	0	0
2022/04/25	R213	02/02/2023	10.01	Put	Bond Future	4,264.7100	4.2647	4,419.3200	4.4193	3.625	0	0	476
2022/04/25	R213	02/02/2023	10.21	Call	Bond Future	1,572.7400	1.5727	1,469.8700	1.4699	(6.541)	0	0	0
2022/04/25	R213	02/02/2023	10.21	Put	Bond Future	3,655.1400	3.6551	3,794.2700	3.7943	3.806	0	0	0
2022/04/25	R213	04/05/2023	10.75	Call	Bond Future	2,716.9200	2.7169	2,593.2200	2.5932	(4.553)	0	0	0
2022/04/25	R213	04/05/2023	10.75	Put	Bond Future	3,041.5100	3.0415	3,145.4100	3.1454	3.416	0	0	0
2022/04/25	R213	04/05/2023			Bond Future	10.8219	81.4999	10.8725	81.2723	0.468	0.0000	0.0000	0
2022/04/25	R213	04/05/2023	10.74	Call	Bond Future	2,693.9600	2.6940	2,570.8400	2.5708	(4.570)	0	0	0
2022/04/25	R213	04/05/2023	10.74	Put	Bond Future	3,063.8400	3.0638	3,168.3200	3.1683	3.410	0	0	0
2022/04/25	R213	04/05/2023	10.73	Call	Bond Future	2,671.1000	2.6711	2,548.5700	2.5486	(4.587)	0	0	0
2022/04/25	R213	04/05/2023	10.73	Put	Bond Future	3,086.2900	3.0863	3,191.3600	3.1914	3.404	0	0	0
2022/04/25	R214	05/05/2022	11.73	Put	Bond Future	4.5200	0.0045	2.9800	0.0030	(34.071)	0	0	0
2022/04/25	R214	05/05/2022	11.74	Put	Bond Future	4.2000	0.0042	2.7400	0.0027	(34.762)	0	0	0
2022/04/25	R214	05/05/2022	11.75	Call	Bond Future	4,857.6100	4.8576	4,411.3000	4.4113	(9.188)	0	0	0
2022/04/25	R214	05/05/2022			Bond Future	10.8525	66.6234	10.9304	66.1785	0.717	0.0000	0.0000	9,531
2022/04/25	R214	05/05/2022	11.73	Call	Bond Future	4,756.3600	4.7564	4,309.9000	4.3099	(9.387)	0	0	0
2022/04/25	R214	05/05/2022	11.74	Call	Bond Future	4,807.0100	4.8070	4,360.6300	4.3606	(9.286)	0	0	0
2022/04/25	R214	05/05/2022	11.75	Put	Bond Future	3.9000	0.0039	2.5100	0.0025	(35.641)	0	0	0
2022/04/25	R214	04/08/2022	10.98	Put	Bond Future	1,918.2300	1.9182	2,111.8700	2.1119	10.095	0	0	0
2022/04/25	R214	04/08/2022	10.99	Call	Bond Future	1,757.6900	1.7577	1,527.7100	1.5277	(13.084)	0	0	0
2022/04/25	R214	04/08/2022			Bond Future	11.0136	67.4928	11.0891	67.0713	0.685	0.0000	0.0000	15,274
2022/04/25	R214	04/08/2022	10.97	Call	Bond Future	1,700.6600	1.7007	1,475.0000	1.4750	(13.269)	0	0	0
2022/04/25	R214	04/08/2022	10.97	Put	Bond Future	1,946.2500	1.9463	2,142.0500	2.1421	10.060	0	0	0
2022/04/25	R214	04/08/2022	10.98	Call	Bond Future	1,729.0500	1.7291	1,501.2300	1.5012	(13.176)	0	0	0
2022/04/25	R214	04/08/2022	10.99	Put	Bond Future	1,890.5200	1.8905	2,082.0000	2.0820	10.128	0	0	0
2022/04/25	R214	03/11/2022	11.34	Call	Bond Future	2,987.5100	2.9875	2,715.9700	2.7160	(9.089)	0	0	0
2022/04/25	R214	03/11/2022	11.36	Put	Bond Future	1,952.9700	1.9530	2,122.9800	2.1230	8.705	0	0	0
2022/04/25	R214	03/11/2022			Bond Future	11.1577	65.1920	11.2389	64.7474	0.728	0.0000	0.0000	0
2022/04/25	R214	03/11/2022	11.34	Put	Bond Future	1,996.9300	1.9969	2,169.9600	2.1700	8.665	0	0	0
2022/04/25	R214	03/11/2022	11.35	Call	Bond Future	3,019.0600	3.0191	2,746.0000	2.7460	(9.045)	0	0	0
2022/04/25	R214	03/11/2022	11.35	Put	Bond Future	1,974.8500	1.9749	2,146.3600	2.1464	8.685	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R214	03/11/2022	11.36	Call	Bond Future	3,050.7500	3.0507	2,776.1900	2.7762	(9.000)	0	0	0
2022/04/25	R214	02/02/2023	11.07	Call	Bond Future	2,354.6600	2.3547	2,125.6200	2.1256	(9.727)	0	0	0
2022/04/25	R214	02/02/2023	11.07	Put	Bond Future	3,520.7200	3.5207	3,773.6100	3.7736	7.183	0	0	0
2022/04/25	R214	02/02/2023	11.08	Call	Bond Future	2,379.8800	2.3799	2,149.3400	2.1493	(9.687)	0	0	0
2022/04/25	R214	02/02/2023	11.08	Put	Bond Future	3,490.4200	3.4904	3,741.8100	3.7418	7.202	0	0	0
2022/04/25	R214	02/02/2023			Bond Future	11.2828	66.3141	11.3726	65.8322	0.795	0.0000	0.0000	0
2022/04/25	R214	02/02/2023	11.09	Call	Bond Future	2,405.4800	2.4055	2,173.4300	2.1734	(9.647)	0	0	0
2022/04/25	R214	02/02/2023	11.09	Put	Bond Future	3,460.5600	3.4606	3,710.4400	3.7104	7.221	0	0	0
2022/04/25	R214	04/05/2023	11.36	Call	Bond Future	3,125.9900	3.1260	2,875.7700	2.8758	(8.005)	0	0	0
2022/04/25	R214	04/05/2023	11.36	Put	Bond Future	3,415.1000	3.4151	3,639.7000	3.6397	6.577	0	0	0
2022/04/25	R214	04/05/2023	11.37	Call	Bond Future	3,152.9900	3.1530	2,901.5100	2.9015	(7.976)	0	0	0
2022/04/25	R214	04/05/2023	11.37	Put	Bond Future	3,388.7100	3.3887	3,612.0500	3.6120	6.591	0	0	0
2022/04/25	R214	04/05/2023			Bond Future	11.4143	64.1237	11.5043	63.6489	0.789	0.0000	0.0000	0
2022/04/25	R214	04/05/2023	11.38	Call	Bond Future	3,179.8300	3.1798	2,927.1000	2.9271	(7.948)	0	0	0
2022/04/25	R214	04/05/2023	11.38	Put	Bond Future	3,362.2300	3.3622	3,584.3200	3.5843	6.605	0	0	0
2022/04/25	R248	05/05/2022	11.79	Call	Bond Future	6,526.1200	6.5261	6,141.5300	6.1415	(5.893)	0	0	0
2022/04/25	R248	05/05/2022	11.79	Put	Bond Future	2.9100	0.0029	1.3000	0.0013	(55.326)	0	0	0
2022/04/25	R248	05/05/2022	11.80	Call	Bond Future	6,588.8100	6.5888	6,204.3200	6.2043	(5.835)	0	0	0
2022/04/25	R248	05/05/2022			Bond Future	10.8272	83.7382	10.8800	83.3552	0.488	0.0000	0.0000	129,010
2022/04/25	R248	05/05/2022	11.80	Put	Bond Future	2.6900	0.0027	1.1800	0.0012	(56.134)	0	0	0
2022/04/25	R248	05/05/2022	11.81	Call	Bond Future	6,651.4300	6.6514	6,267.0400	6.2670	(5.779)	0	0	0
2022/04/25	R248	05/05/2022	11.81	Put	Bond Future	2.4800	0.0025	1.0700	0.0011	(56.855)	0	0	0
2022/04/25	R248	04/08/2022	10.98	Call	Bond Future	2,264.8200	2.2648	2,056.7600	2.0568	(9.187)	0	0	0
2022/04/25	R248	04/08/2022	10.98	Put	Bond Future	2,310.0700	2.3101	2,453.3200	2.4533	6.201	0	0	0
2022/04/25	R248	04/08/2022	10.99	Call	Bond Future	2,302.0300	2.3020	2,092.1700	2.0922	(9.116)	0	0	0
2022/04/25	R248	04/08/2022	10.99	Put	Bond Future	2,276.2700	2.2763	2,417.7200	2.4177	6.214	0	0	0
2022/04/25	R248	04/08/2022	10.20	Call	Bond Future	337.1400	0.3371	277.6900	0.2777	(17.634)	0	0	1,700
2022/04/25	R248	04/08/2022	10.40	Put	Bond Future	4,995.5400	4.9955	5,252.3400	5.2523	5.141	0	0	0
2022/04/25	R248	04/08/2022			Bond Future	10.9864	84.8310	11.0360	84.4797	0.452	0.0000	0.0000	179,378
2022/04/25	R248	04/08/2022	11.00	Call	Bond Future	2,339.3600	2.3394	2,127.7200	2.1277	(9.047)	0	0	0
2022/04/25	R248	04/08/2022	11.00	Put	Bond Future	2,242.6900	2.2427	2,382.3600	2.3824	6.228	0	0	0
2022/04/25	R248	04/08/2022	10.90	Call	Bond Future	1,978.9100	1.9789	1,785.5600	1.7856	(9.771)	0	0	1,700
2022/04/25	R248	04/08/2022	10.90	Put	Bond Future	2,596.1900	2.5962	2,754.1500	2.7542	6.084	0	0	0
2022/04/25	R248	04/08/2022	9.70	Call	Bond Future	54.1100	0.0541	40.7300	0.0407	(24.727)	0	0	0
2022/04/25	R248	04/08/2022	9.70	Put	Bond Future	10,164.6100	10.1646	10,502.5400	10.5025	3.325	0	0	0
2022/04/25	R248	04/08/2022	10.20	Put	Bond Future	6,273.3600	6.2734	6,565.2200	6.5652	4.652	0	0	0
2022/04/25	R248	04/08/2022	10.40	Call	Bond Future	638.6700	0.6387	544.1600	0.5442	(14.798)	0	0	0
2022/04/25	R248	03/11/2022	11.32	Call	Bond Future	3,776.7200	3.7767	3,535.4200	3.5354	(6.389)	0	0	0
2022/04/25	R248	03/11/2022	11.30	Put	Bond Future	2,521.6700	2.5217	2,660.6600	2.6607	5.512	0	0	0
2022/04/25	R248	03/11/2022	11.31	Put	Bond Future	2,493.6100	2.4936	2,631.3100	2.6313	5.522	0	0	0
2022/04/25	R248	03/11/2022			Bond Future	11.1284	81.6460	11.1831	81.2683	0.491	0.0000	0.0000	0
2022/04/25	R248	03/11/2022	11.32	Put	Bond Future	2,465.8200	2.4658	2,602.2400	2.6022	5.532	0	0	0
2022/04/25	R248	03/11/2022	11.30	Call	Bond Future	3,697.4700	3.6975	3,458.7400	3.4587	(6.457)	0	0	0
2022/04/25	R248	03/11/2022	11.31	Call	Bond Future	3,737.0100	3.7370	3,496.9900	3.4970	(6.423)	0	0	0
2022/04/25	R248	02/02/2023	11.08	Call	Bond Future	3,065.7900	3.0658	2,853.0200	2.8530	(6.940)	0	0	0
2022/04/25	R248	02/02/2023	11.08	Put	Bond Future	4,250.6800	4.2507	4,459.3400	4.4593	4.909	0	0	0
2022/04/25	R248	02/02/2023			Bond Future	11.2518	83.0515	11.3140	82.6301	0.553	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2022/04/25	R248	02/02/2023	11.06	Call	Bond Future	3,000.6600	3.0007	2,790.5700	2.7906	(7.001)	0	0	0
2022/04/25	R248	02/02/2023	11.06	Put	Bond Future	4,325.4700	4.3255	4,536.8100	4.5368	4.886	0	0	0
2022/04/25	R248	02/02/2023	11.07	Call	Bond Future	3,033.1400	3.0331	2,821.7100	2.8217	(6.971)	0	0	0
2022/04/25	R248	02/02/2023	11.07	Put	Bond Future	4,287.9300	4.2879	4,497.9300	4.4979	4.897	0	0	0
2022/04/25	R248	04/05/2023	11.35	Call	Bond Future	3,980.6800	3.9807	3,755.8100	3.7558	(5.649)	0	0	0
2022/04/25	R248	04/05/2023	11.35	Put	Bond Future	4,189.6000	4.1896	4,374.4000	4.3744	4.411	0	0	0
2022/04/25	R248	04/05/2023			Bond Future	11.3812	80.0003	11.4429	79.5907	0.542	0.0000	0.0000	0
2022/04/25	R248	04/05/2023	11.33	Call	Bond Future	3,912.8900	3.9129	3,690.2100	3.6902	(5.691)	0	0	0
2022/04/25	R248	04/05/2023	11.33	Put	Bond Future	4,256.0800	4.2561	4,443.0700	4.4431	4.393	0	0	0
2022/04/25	R248	04/05/2023	11.34	Call	Bond Future	3,946.5600	3.9466	3,722.7800	3.7228	(5.670)	0	0	0
2022/04/25	R248	04/05/2023	11.34	Put	Bond Future	4,222.5700	4.2226	4,408.4600	4.4085	4.402	0	0	0

**Total**

**1677127**